



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

500 WEST TEMPLE STREET
437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012



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August 24, 2004

TO: Supervisor Don Knabe, Chairman
Supervisor Gloria Molina
Supervisor Yvonne Brathwaite Burke
Supervisor Zev Yaroslavsky
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JULY 2004**

The attached Report of Investments for the month of July 2004 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's investment Policy adopted by your Board on February 3, 2004.

All investments made during the month of July 2004, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment policy.

MJS:JK:CTR:tf

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2004

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2004

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2004

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 31, 2004

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 07/31/04		
At Cost	\$ 14,465,152,579	\$ 859,907,409
At Market	\$ 14,430,041,719	\$ 858,865,180
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	15.13%	0.00%
United States Government and Agency Obligations	63.55%	85.61%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	18.89%	0.00%
Municipal Obligations	0.28%	0.64%
Corporate and Deposit Notes	2.11%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.04%	13.75%
1-60 days	32.50%	10.23%
60 days-1 year	42.28%	87.19%
Over 1 year	25.22%	2.58%
Weighted Average Days to Maturity	239	

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2004

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 07/31/04	\$ 14,465,152,579
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Market Value at 07/31/04	\$ 14,430,041,719
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Average Daily Balance	\$ 15,220,941,397
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Gains and Losses:

For the Month	\$ (4)
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For the Past 12 Months	\$ (850,089)
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Unrealized Gains and Losses on Transfers
between Portfolio for the Month

Earnings for the Month	\$ 19,644,333
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Earnings for the Past 12 Months	\$ 212,881,599
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Earnings Rate for the Month	1.52%
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SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JULY 31, 2004

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 65,500,862.39
Bank of the West - Concentration	\$ 296,521.47
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 287,486.85
Wells Fargo - Concentration	<u>\$ 949,057.35</u>
Total Ledger Balance for all Banks	<u><u>\$ 67,033,928.06</u></u>

TREASURER'S ACTIVITY FOR JULY 2004
AND CASH AVAILABILITY
FOR THE NEXT SIX MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for July 2004

Total Deposits	\$ 3,585,549,539.76
Total Disbursements	\$ 4,480,546,433.14

Discretionary Funds Liquidity Withdrawal Ratio	
As of July 31, 2004	1.39

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
August	\$3,650,023,642.00	\$2,635,900,000.00	\$2,902,500,000.00	\$3,383,423,642.00
September	\$1,834,740,000.00	\$2,618,200,000.00	\$3,279,100,000.00	\$4,557,263,642.00
October	\$ 507,750,000.00	\$3,451,400,000.00	\$3,287,300,000.00	\$5,229,113,642.00
November	\$1,043,209,000.00	\$3,308,300,000.00	\$3,139,400,000.00	\$6,441,222,642.00
December	\$ 851,280,000.00	\$6,593,200,000.00	\$4,209,800,000.00	\$9,675,902,642.00
January	\$ 775,000,000.00	\$3,115,900,000.00	\$3,661,700,000.00	\$9,905,102,642.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2004
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. GNMA and FHLMC securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed one year. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2004
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2004

Permitted Investments on Repurchase Agreements:

<u>Issuer</u>	<u>Investment Collateral</u>	<u>Collateral Limit</u>	<u>No. of Days</u>
Bank of America	101.95%	102%	1
	101.98%	102%	1
Merrill Lynch & Co	101.98%	102%	1

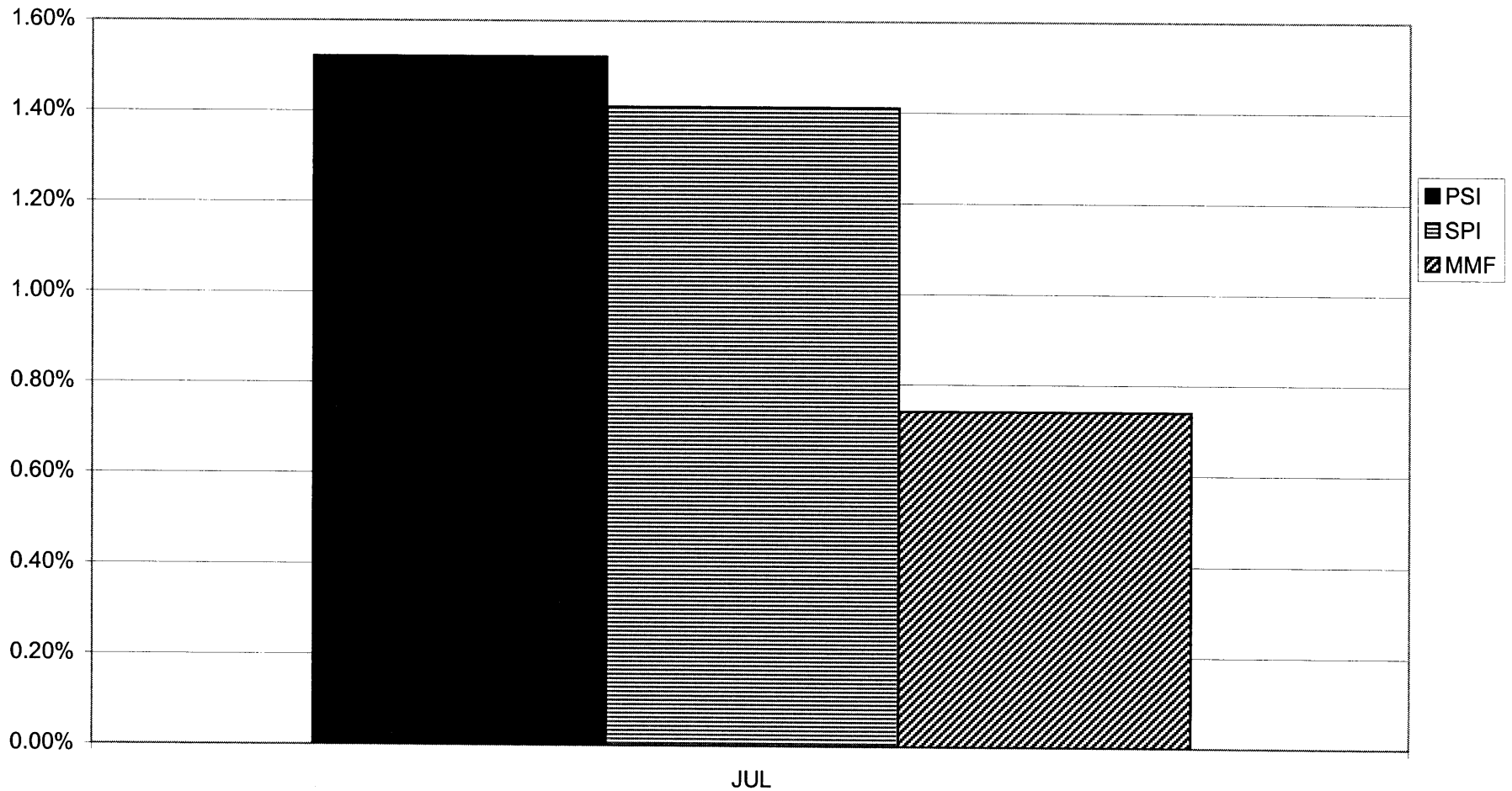
Collateral limit for investments on Repurchase Agreements is 102%. Bank of America had 101.95% and 101.98% for 1 day each. Merrill Lynch & Co. had 101.98% for 1 day. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 07/31/04
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIAL PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	15,405,707,387.19	978,567,048.28
2	15,431,056,077.87	1,040,308,192.12
3	15,431,056,077.87	1,040,308,192.12
4	15,431,056,077.87	1,040,308,192.12
5	15,431,056,077.87	1,040,308,192.12
6	15,800,045,815.91	1,040,305,385.07
7	15,778,066,881.94	1,037,305,385.07
8	15,735,553,429.69	1,037,305,385.07
9	15,682,125,347.46	1,037,305,385.07
10	15,682,125,347.46	1,037,305,385.07
11	15,682,125,347.46	1,037,305,385.07
12	15,565,344,459.31	1,038,301,136.39
13	15,641,097,912.25	1,038,301,136.39
14	15,620,376,359.00	1,038,301,136.39
15	15,447,519,658.94	951,950,952.61
16	15,147,232,331.35	951,950,952.61
17	15,147,232,331.35	951,950,952.61
18	15,147,232,331.35	951,950,952.61
19	15,061,326,295.20	951,950,952.61
20	14,918,151,857.28	951,950,952.61
21	14,880,292,715.12	951,950,952.61
22	14,842,714,078.43	951,950,952.61
23	14,773,559,208.59	951,950,952.61
24	14,773,559,208.59	951,950,952.61
25	14,773,559,208.59	951,950,952.61
26	14,683,490,484.21	951,950,952.61
27	14,741,372,659.70	951,950,952.61
28	15,033,359,638.14	951,950,952.61
29	15,131,532,975.34	951,950,952.61
30	14,565,103,139.54	947,365,952.61
31	14,465,152,579.16	859,907,409.27
AVG	<u>15,220,941,396.78</u>	<u>986,066,877.01</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2004-05
ATTACHMENT IV**



Source: Money Fund Report as of July 31, 2004.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/04 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$18,385,474	\$1,707,700
Gains (Losses) on Sales of Non-Trading Securities.	(4)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	1,258,863	(526,720)
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$19,644,333</u>	<u>\$1,180,980</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	15,000
	<u>\$0</u>	<u>\$15,000</u>
NET INCOME	<u>\$19,644,333</u>	<u>\$1,165,980</u>

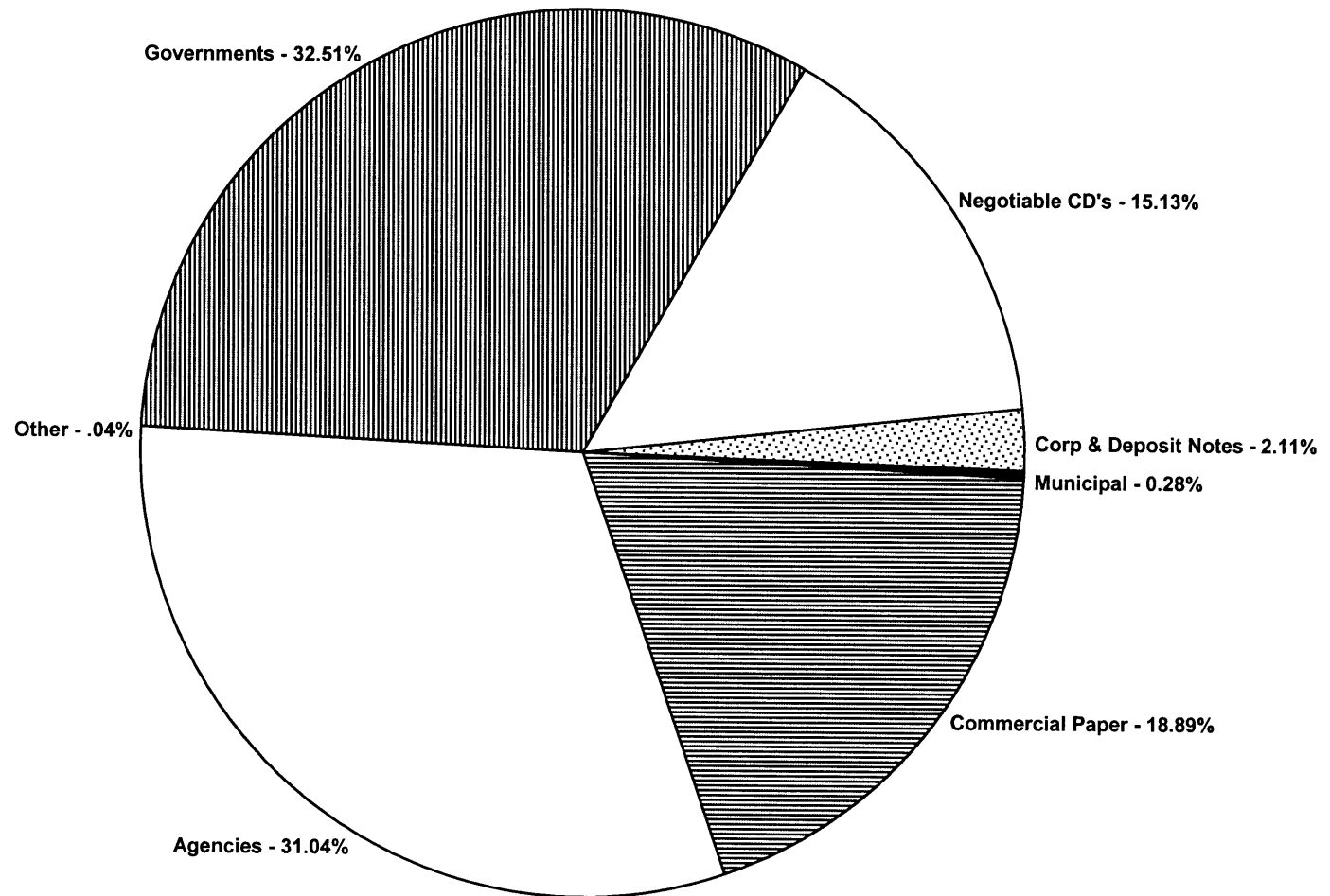
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of July 31, 2004
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.67%	
Los Angeles County and Related Entities	37.86%	
Consolidated Sanitation Districts		3.22%
Metropolitan Transportation Authority		1.35%
Miscellaneous Agencies Pooled Investments		1.60%
South Coast Air Quality Management District		1.29%
Miscellaneous		<u>0.01%</u>
Total	<u>92.53%</u>	<u>7.47%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JULY, 2004
ATTACHMENT VII**



Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period July 1, 2004 to July 31, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	07/07/04	61876	BK OF AMERICA NA BK NOTE	1.38000	09/07/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	07/29/04	62036	BK OF AMERICA NA BK NOTE	1.61000	10/27/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
BNOT Total							100,000,000.00	100,000,000.00	0.00		
NTRD	COP1	07/06/04	61840	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	499.58	499.58	0.00	TTC	LAC
NTRD	COP1	07/07/04	61862	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	455.23	455.23	0.00	TTC	LAC
NTRD	COP1	07/08/04	61878	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	42.82	42.82	0.00	TTC	LAC
NTRD	COP1	07/19/04	61961	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,248.84	1,248.84	0.00	TTC	LAC
NTRD	COP1	07/21/04	61985	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,301.70	1,301.70	0.00	TTC	LAC
NTRD	COP1	07/23/04	62000	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,794.32	1,794.32	0.00	TTC	LAC
NTRD	COP1	07/29/04	62049	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	587.80	587.80	0.00	TTC	LAC
COP1 Total							5,930.29	5,930.29	0.00		
NTRD	CPD	07/01/04	61790	PREF RECEIVABLES FDG CORP CP	1.30000	08/03/04	50,000,000.00	49,940,416.67	0.00	BNY	CITGM
NTRD	CPD	07/01/04	61798	VARIABLE FUNDING CAP CORP CP	1.31000	07/14/04	25,000,000.00	24,988,173.61	0.00	BNY	MS
NTRD	CPD	07/01/04	61799	FALCON ASSET SEC CORP CP	1.30000	08/05/04	44,600,000.00	44,543,630.56	0.00	BNY	MLCO
NTRD	CPD	07/01/04	61800	SHEFFIELD RECEIVABLES CORP CP	1.30000	08/02/04	50,000,000.00	49,942,222.22	0.00	BNY	MS
NTRD	CPD	07/01/04	61801	CRC FUNDING LLC CP	1.30000	07/23/04	50,000,000.00	49,960,277.78	0.00	BNY	MLCO
NTRD	CPD	07/01/04	61802	CRC FUNDING LLC CP	1.30000	07/23/04	50,000,000.00	49,960,277.78	0.00	BNY	MLCO
NTRD	CPD	07/01/04	61803	CRC FUNDING LLC CP	1.30000	07/23/04	1,275,000.00	1,273,987.08	0.00	BNY	MLCO
NTRD	CPD	07/01/04	61806	MORGAN STANLEY CP	1.34000	08/17/04	35,000,000.00	34,938,769.44	0.00	BNY	MS
NTRD	CPD	07/01/04	61808	CITIGROUP GLOBAL MKTS HLDG CP	1.35000	07/02/04	50,000,000.00	49,998,125.00	0.00	BNY	CITGM
NTRD	CPD	07/01/04	61809	CITIGROUP GLOBAL MKTS HLDG CP	1.35000	07/02/04	30,000,000.00	29,998,875.00	0.00	BNY	CITGM
NTRD	CPD	07/02/04	61811	CAFCO LLC CP	1.35000	08/20/04	35,000,000.00	34,935,687.50	0.00	BNY	CITGM
NTRD	CPD	07/02/04	61812	GOLDMAN SACHS GROUP CP	1.28000	07/16/04	50,000,000.00	49,975,111.11	0.00	BNY	GS
NTRD	CPD	07/02/04	61813	CRC FUNDING LLC CP	1.30000	08/26/04	50,000,000.00	49,900,694.44	0.00	BNY	MLCO
NTRD	CPD	07/02/04	61819	CRC FUNDING LLC CP	1.33000	08/26/04	48,500,000.00	48,401,450.69	0.00	BNY	MLCO
NTRD	CPD	07/06/04	61848	PREF RECEIVABLES FDG CORP CP	1.27000	07/15/04	45,092,000.00	45,077,683.29	0.00	BNY	CITGM
NTRD	CPD	07/06/04	61849	JUPITER SECURITIZATION CORP CP	1.28000	07/26/04	50,000,000.00	49,964,444.44	0.00	BNY	JPM
NTRD	CPD	07/06/04	61850	JUPITER SECURITIZATION CORP CP	1.28000	07/26/04	13,504,000.00	13,494,397.16	0.00	BNY	JPM
NTRD	CPD	07/06/04	61851	SHEFFIELD RECEIVABLES CORP CP	1.27000	07/28/04	50,000,000.00	49,961,194.44	0.00	BNY	RED
NTRD	CPD	07/06/04	61852	CAFCO LLC CP	1.32000	08/23/04	50,000,000.00	49,912,000.00	0.00	BNY	RED
NTRD	CPD	07/06/04	61858	CITIGROUP GLOBAL MKTS HLDG CP	1.27000	07/16/04	50,000,000.00	49,982,361.11	0.00	BNY	CITGM
NTRD	CPD	07/06/04	61861	TORONTO DOMINION HLDGS INC CP	1.27000	08/02/04	30,327,000.00	30,298,113.53	0.00	BNY	MLCO
NTRD	CPD	07/07/04	61869	CITIGROUP GLOBAL MKTS HLDG CP	1.25000	07/16/04	50,000,000.00	49,984,375.00	0.00	BNY	CITGM
NTRD	CPD	07/07/04	61870	CITIGROUP GLOBAL MKTS HLDG CP	1.25000	07/16/04	25,000,000.00	24,992,187.50	0.00	BNY	CITGM
NTRD	CPD	07/07/04	61875	PREF RECEIVABLES FDG CORP CP	1.28000	08/06/04	50,000,000.00	49,946,666.67	0.00	BNY	MLCO
NTRD	CPD	07/08/04	61879	BEAR STEARNS COS INC CP	1.28000	07/20/04	50,000,000.00	49,978,666.67	0.00	BNY	BEAR
NTRD	CPD	07/08/04	61884	JUPITER SECURITIZATION CORP CP	1.29000	08/09/04	41,200,000.00	41,152,757.33	0.00	BNY	JPM
NTRD	CPD	07/09/04	61895	CAFCO LLC CP	1.40000	09/17/04	50,000,000.00	49,863,888.89	0.00	BNY	CITGM

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period July 1, 2004 to July 31, 2004
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	07/09/04	61896	JUPITER SECURITIZATION CORP CP	1.28000	08/10/04	50,000,000.00	49,943,111.11	0.00	BNY	RED
NTRD	CPD	07/09/04	61897	SHEFFIELD RECEIVABLES CORP CP	1.28000	07/26/04	34,500,000.00	34,479,146.67	0.00	BNY	MS
NTRD	CPD	07/09/04	61898	MERRILL LYNCH & CO CP	1.24000	07/16/04	50,000,000.00	49,987,944.44	0.00	BNY	MLCO
NTRD	CPD	07/09/04	61899	MERRILL LYNCH & CO CP	1.24000	07/16/04	50,000,000.00	49,987,944.44	0.00	BNY	MLCO
NTRD	CPD	07/12/04	61908	SHEFFIELD RECEIVABLES CORP CP	1.29000	08/10/04	50,000,000.00	49,948,041.67	0.00	BNY	CITGM
NTRD	CPD	07/12/04	61909	JUPITER SECURITIZATION CORP CP	1.29000	08/12/04	50,000,000.00	49,944,458.33	0.00	BNY	RED
NTRD	CPD	07/13/04	61914	FALCON ASSET SEC CORP CP	1.30000	08/13/04	45,154,000.00	45,103,452.61	0.00	BNY	JPM
NTRD	CPD	07/14/04	61931	BEAR STEARNS COS INC CP	1.30000	08/13/04	50,000,000.00	49,945,833.33	0.00	BNY	BEAR
NTRD	CPD	07/14/04	61932	CXC LLC CP	1.40000	09/08/04	50,000,000.00	49,891,111.11	0.00	BNY	MLCO
NTRD	CPD	07/15/04	61936	SHEFFIELD RECEIVABLES CORP CP	1.32000	08/16/04	50,000,000.00	49,941,333.33	0.00	BNY	RED
NTRD	CPD	07/15/04	61937	SHEFFIELD RECEIVABLES CORP CP	1.33000	08/16/04	25,000,000.00	24,970,444.44	0.00	BNY	MS
NTRD	CPD	07/15/04	61942	FALCON ASSET SEC CORP CP	1.33000	08/16/04	50,000,000.00	49,940,888.89	0.00	BNY	JPM
NTRD	CPD	07/16/04	61953	PREF RECEIVABLES FDG CORP CP	1.25000	07/21/04	17,687,000.00	17,683,929.34	0.00	BNY	MLCO
NTRD	CPD	07/16/04	61954	CAFCO LLC CP	1.32000	08/25/04	50,000,000.00	49,926,666.67	0.00	BNY	RED
NTRD	CPD	07/19/04	61965	FALCON ASSET SEC CORP CP	1.32000	08/13/04	50,000,000.00	49,954,166.67	0.00	BNY	JPM
NTRD	CPD	07/19/04	61969	JUPITER SECURITIZATION CORP CP	1.34000	08/18/04	50,000,000.00	49,944,166.67	0.00	BNY	JPM
NTRD	CPD	07/19/04	61970	JUPITER SECURITIZATION CORP CP	1.34000	08/18/04	50,000,000.00	49,944,166.67	0.00	BNY	JPM
NTRD	CPD	07/22/04	61986	JUPITER SECURITIZATION CORP CP	1.35000	08/20/04	50,000,000.00	49,945,625.00	0.00	BNY	RED
NTRD	CPD	07/23/04	61993	SHEFFIELD RECEIVABLES CORP CP	1.37000	08/24/04	50,000,000.00	49,939,111.11	0.00	BNY	RED
NTRD	CPD	07/26/04	62005	SHEFFIELD RECEIVABLES CORP CP	1.38000	08/25/04	50,000,000.00	49,942,500.00	0.00	BNY	RED
NTRD	CPD	07/26/04	62006	CRC FUNDING LLC CP	1.45000	09/24/04	50,000,000.00	49,879,166.67	0.00	BNY	MLCO
NTRD	CPD	07/26/04	62009	FALCON ASSET SEC CORP CP	1.40000	08/26/04	50,000,000.00	49,939,722.22	0.00	BNY	RED
NTRD	CPD	07/27/04	62014	PREF RECEIVABLES FDG CORP CP	1.40000	08/24/04	50,000,000.00	49,945,555.56	0.00	BNY	MLCO
NTRD	CPD	07/27/04	62016	FALCON ASSET SEC CORP CP	1.40000	08/30/04	36,000,000.00	35,952,400.00	0.00	BNY	MLCO
NTRD	CPD	07/28/04	62019	SHEFFIELD RECEIVABLES CORP CP	1.38000	08/19/04	50,000,000.00	49,957,833.33	0.00	BNY	MS
NTRD	CPD	07/28/04	62026	BEAR STEARNS COS INC CP	1.30000	08/13/04	50,000,000.00	49,971,111.11	0.00	BNY	BEAR
NTRD	CPD	07/28/04	62027	BEAR STEARNS COS INC CP	1.30000	08/13/04	50,000,000.00	49,971,111.11	0.00	BNY	BEAR
NTRD	CPD	07/28/04	62029	JUPITER SECURITIZATION CORP CP	1.28000	08/03/04	50,000,000.00	49,989,333.33	0.00	BNY	JPM
NTRD	CPD	07/28/04	62030	JUPITER SECURITIZATION CORP CP	1.28000	08/03/04	136,000.00	135,970.99	0.00	BNY	JPM
NTRD	CPD	07/29/04	62037	SHEFFIELD RECEIVABLES CORP CP	1.41000	08/26/04	30,000,000.00	29,967,100.00	0.00	BNY	RED
NTRD	CPD	07/30/04	62050	CITIGROUP GLOBAL MKTS HLDG CP	1.31000	08/02/04	41,781,000.00	41,776,438.91	0.00	BNY	CITGM
NTRD	CPD	07/30/04	62051	CITIGROUP GLOBAL MKTS HLDG CP	1.32000	08/03/04	7,006,000.00	7,004,972.45	0.00	BNY	CITGM
CPD Total							2,511,762,000.00	2,509,221,193.09	0.00		
NTRD	CPI	07/01/04	61792	GE CAPITAL CORP CP	1.38000	07/02/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/01/04	61793	GE CAPITAL CORP CP	1.38000	07/02/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/01/04	61794	GE CAPITAL CORP CP	1.38000	07/02/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/01/04	61795	GE CAPITAL CORP CP	1.38000	07/02/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/01/04	61796	GE CAPITAL CORP CP	1.38000	07/02/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/01/04	61797	GE CAPITAL CORP CP	1.38000	07/02/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	07/01/04	61807	GE CAPITAL CORP CP	1.38000	07/02/04	31,871,000.00	31,871,000.00	0.00	BNY	GECC
NTRD	CPI	07/01/04	61810	AIG FUNDING INC CP	1.33000	07/02/04	19,275,000.00	19,275,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/02/04	61814	TOYOTA MOTOR CREDIT CORP CP	1.27000	07/21/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	07/02/04	61815	AIG FUNDING INC CP	1.25000	07/06/04	19,275,000.00	19,275,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/02/04	61817	AMEX CREDIT CORP CP	1.26000	07/09/04	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	07/02/04	61818	AMEX CREDIT CORP CP	1.26000	07/13/04	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	07/02/04	61820	GE CAPITAL CORP CP	1.29000	07/06/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/02/04	61821	GE CAPITAL CORP CP	1.29000	07/06/04	26,000,000.00	26,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/02/04	61822	GE CAPITAL CORP CP	1.23000	07/06/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/02/04	61823	GE CAPITAL CORP CP	1.23000	07/06/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/02/04	61824	GE CAPITAL CORP CP	1.23000	07/06/04	5,000,000.00	5,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/06/04	61841	TOYOTA MOTOR CREDIT CORP CP	1.28000	08/09/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	07/06/04	61842	GE CAPITAL CORP CP	1.27000	07/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/06/04	61843	GE CAPITAL CORP CP	1.27000	07/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/06/04	61844	GE CAPITAL CORP CP	1.27000	07/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/06/04	61845	GE CAPITAL CORP CP	1.27000	07/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/06/04	61846	GE CAPITAL CORP CP	1.27000	07/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/06/04	61847	GE CAPITAL CORP CP	1.27000	07/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/06/04	61854	AIG FUNDING INC CP	1.25000	07/13/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/06/04	61856	AMEX CREDIT CORP CP	1.26000	07/12/04	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	07/06/04	61857	HOUSEHOLD FINANCE CORP CP	1.26000	07/21/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	07/06/04	61859	GE CAPITAL CORP CP	1.27000	07/07/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/06/04	61860	GE CAPITAL CORP CP	1.27000	07/07/04	24,557,000.00	24,557,000.00	0.00	BNY	GECC
NTRD	CPI	07/07/04	61863	GE CAPITAL CORP CP	1.26000	07/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/07/04	61864	GE CAPITAL CORP CP	1.26000	07/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/07/04	61865	GE CAPITAL CORP CP	1.26000	07/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/07/04	61866	GE CAPITAL CORP CP	1.26000	07/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/07/04	61867	GE CAPITAL CORP CP	1.26000	07/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/07/04	61868	HOUSEHOLD FINANCE CORP CP	1.26000	07/30/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	07/07/04	61874	AMEX CREDIT CORP CP	1.27000	08/06/04	20,000,000.00	20,000,000.00	0.00	BNY	AMEX
NTRD	CPI	07/07/04	61877	GE CAPITAL CORP CP	1.26000	07/08/04	35,962,000.00	35,962,000.00	0.00	BNY	GECC
NTRD	CPI	07/08/04	61880	GE CAPITAL CORP CP	1.26000	07/09/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/08/04	61881	GE CAPITAL CORP CP	1.26000	07/09/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/08/04	61882	GE CAPITAL CORP CP	1.26000	07/09/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/08/04	61883	GE CAPITAL CORP CP	1.26000	07/09/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/08/04	61886	TOYOTA MOTOR CREDIT CORP CP	1.28000	08/06/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	07/08/04	61888	GE CAPITAL CORP CP	1.26000	07/09/04	30,270,000.00	30,270,000.00	0.00	BNY	GECC
NTRD	CPI	07/09/04	61891	GE CAPITAL CORP CP	1.25000	07/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/09/04	61892	GE CAPITAL CORP CP	1.25000	07/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/09/04	61893	GE CAPITAL CORP CP	1.25000	07/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	07/09/04	61894	GE CAPITAL CORP CP	1.25000	07/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/09/04	61900	GE CAPITAL CORP CP	1.25000	07/12/04	33,490,000.00	33,490,000.00	0.00	BNY	GECC
NTRD	CPI	07/12/04	61905	GE CAPITAL CORP CP	1.26000	07/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/12/04	61906	GE CAPITAL CORP CP	1.26000	07/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/12/04	61907	GE CAPITAL CORP CP	1.26000	07/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/12/04	61910	AIG FUNDING INC CP	1.33000	08/26/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/12/04	61911	GE CAPITAL CORP CP	1.26000	07/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/12/04	61912	GE CAPITAL CORP CP	1.26000	07/13/04	30,033,000.00	30,033,000.00	0.00	BNY	GECC
NTRD	CPI	07/13/04	61915	GE CAPITAL CORP CP	1.25000	07/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/13/04	61916	GE CAPITAL CORP CP	1.25000	07/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/13/04	61917	GE CAPITAL CORP CP	1.25000	07/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/13/04	61918	AIG FUNDING INC CP	1.33000	08/27/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/13/04	61920	GE CAPITAL CORP CP	1.25000	07/14/04	28,735,000.00	28,735,000.00	0.00	BNY	GECC
NTRD	CPI	07/14/04	61928	GE CAPITAL CORP CP	1.25000	07/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/14/04	61929	GE CAPITAL CORP CP	1.25000	07/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/14/04	61930	GE CAPITAL CORP CP	1.25000	07/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/14/04	61934	AIG FUNDING INC CP	1.27000	08/13/04	5,000,000.00	5,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/14/04	61935	GE CAPITAL CORP CP	1.25000	07/15/04	44,940,000.00	44,940,000.00	0.00	BNY	GECC
NTRD	CPI	07/15/04	61938	GE CAPITAL CORP CP	1.31000	07/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/15/04	61939	GE CAPITAL CORP CP	1.31000	07/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/15/04	61940	GE CAPITAL CROP CP	1.31000	07/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/15/04	61941	GE CAPITAL CORP CP	1.31000	07/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/15/04	61943	AIG FUNDING INC CP	1.35000	08/30/04	22,000,000.00	22,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/15/04	61944	GE CAPITAL CORP CP	1.31000	07/16/04	20,238,000.00	20,238,000.00	0.00	BNY	GECC
NTRD	CPI	07/16/04	61948	GE CAPITAL CORP CP	1.25000	07/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/16/04	61949	GE CAPITAL CORP CP	1.25000	07/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/16/04	61950	GE CAPITAL CORP CP	1.25000	07/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/16/04	61951	GE CAPITAL CORP CP	1.25000	07/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/16/04	61952	HOUSEHOLD FINANCE CORP CP	1.32000	08/16/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	07/16/04	61955	AIG FUNDING INC CP	1.35000	08/30/04	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/16/04	61956	AIG FUNDING INC CP	1.21000	07/19/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/16/04	61957	GE CAPITAL CORP CP	1.25000	07/19/04	32,145,000.00	32,145,000.00	0.00	BNY	GECC
NTRD	CPI	07/19/04	61962	GE CAPITAL CORP CP	1.26000	07/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/19/04	61963	GE CAPITAL CORP CP	1.26000	07/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/19/04	61964	GE CAPITAL CORP CP	1.26000	07/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/19/04	61971	AMERICAN GEN FINANCE CORP CP	1.23000	07/20/04	28,000,000.00	28,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/19/04	61972	GE CAPITAL CORP CP	1.26000	07/20/04	26,345,000.00	26,345,000.00	0.00	BNY	GECC
NTRD	CPI	07/20/04	61973	GE CAPITAL CORP CP	1.26000	07/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/20/04	61974	GE CAPITAL CORP CP	1.26000	07/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/20/04	61975	GE CAPITAL CORP CP	1.26000	07/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	07/20/04	61976	GE CAPITAL CORP CP	1.26000	07/21/04	37,897,000.00	37,897,000.00	0.00	BNY	GECC
NTRD	CPI	07/21/04	61978	GE CAPITAL CORP CP	1.25000	07/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/21/04	61979	GE CAPITAL CORP CP	1.25000	07/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/21/04	61980	GE CAPITAL CORP CP	1.25000	07/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/21/04	61982	GE CAPITAL CORP CP	1.25000	07/22/04	21,000,000.00	21,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/22/04	61988	AMERICAN GEN FINANCE CORP CP	1.30000	08/19/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/22/04	61989	AMERICAN GEN FINANCE CORP CP	1.30000	08/19/04	3,000,000.00	3,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/22/04	61990	GE CAPITAL CORP CP	1.25000	07/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/22/04	61991	GE CAPITAL CORP CP	1.25000	07/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/22/04	61992	GE CAPITAL CORP CP	1.25000	07/23/04	28,887,000.00	28,887,000.00	0.00	BNY	GECC
NTRD	CPI	07/23/04	61994	GE CAPITAL CORP CP	1.25000	07/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/23/04	61995	GE CAPITAL CORP CP	1.25000	07/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/23/04	61996	GE CAPITAL CORP CP	1.25000	07/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/23/04	61997	GE CAPITAL CORP CP	1.25000	07/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/23/04	61998	GE CAPITAL CORP CP	1.25000	07/26/04	35,524,000.00	35,524,000.00	0.00	BNY	GECC
NTRD	CPI	07/23/04	61999	TOYOTA MOTOR CREDIT CORP CP	1.34000	08/20/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	07/26/04	62001	GE CAPITAL CORP CP	1.26000	07/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/26/04	62002	GE CAPITAL CORP CP	1.26000	07/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/26/04	62003	GE CAPITAL CORP CP	1.26000	07/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/26/04	62004	GE CAPITAL CORP CP	1.26000	07/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/26/04	62007	AMERICAN GEN FINANCE CORP CP	1.24000	07/27/04	17,000,000.00	17,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/26/04	62008	GE CAPITAL CORP CP	1.26000	07/27/04	16,510,000.00	16,510,000.00	0.00	BNY	GECC
NTRD	CPI	07/27/04	62011	GE CAPITAL CORP CP	1.27000	07/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/27/04	62012	GE CAPITAL CORP CP	1.27000	07/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/27/04	62013	GE CAPITAL CORP CP	1.27000	07/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/27/04	62015	AMERICAN GEN FINANCE CORP CP	1.23000	07/28/04	28,120,000.00	28,120,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/27/04	62017	GE CAPITAL CORP CP	1.27000	07/28/04	27,330,000.00	27,330,000.00	0.00	BNY	GECC
NTRD	CPI	07/28/04	62020	GE CAPITAL CORP CP	1.28000	07/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/28/04	62021	GE CAPITAL CORP CP	1.28000	07/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/28/04	62022	GE CAPITAL CORP CP	1.28000	07/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/28/04	62023	GE CAPITAL CORP CP	1.28000	07/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/28/04	62024	GE CAPITAL CORP CP	1.28000	07/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/28/04	62025	GE CAPITAL CORP CP	1.28000	07/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/28/04	62028	AIG FUNDING INC CP	1.25000	07/29/04	17,000,000.00	17,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	07/28/04	62031	GE CAPITAL CORP CP	1.28000	07/29/04	24,373,000.00	24,373,000.00	0.00	BNY	GECC
NTRD	CPI	07/29/04	62035	GE CAPITAL CORP CP	1.28000	07/30/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	07/29/04	62048	GE CAPITAL CORP CP	1.28000	07/30/04	16,530,000.00	16,530,000.00	0.00	BNY	GECC
CPI Total							5,286,307,000.00	5,286,307,000.00	0.00		
NTRD	FFCB	07/01/04	61765	FFCB	2.05000	11/04/05	39,590,000.00	39,278,426.70	128,502.54	BNY	FTSC

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NTRD	FFCB	07/12/04	61901	FFCB	2.12500	08/15/05	31,452,000.00	31,443,193.44	272,911.63	BNY	FTSC
	FFCB Total						71,042,000.00	70,721,620.14	401,414.17		
NTRD	FHLB	07/13/04	61594	FHLB (CALLABLE)	3.00000	01/13/06	12,000,000.00	12,000,000.00	0.00	BNY	NSI
NTRD	FHLB	07/13/04	61647	FHLB (CALLABLE)	3.00000	01/13/06	16,750,000.00	16,750,000.00	0.00	BNY	NSI
NTRD	FHLB	07/20/04	61788	FHLB (CALLABLE)	2.62500	10/20/05	12,400,000.00	12,394,187.50	0.00	BNY	NSI
	FHLB Total						41,150,000.00	41,144,187.50	0.00		
NTRD	FRAQ2	07/14/04	61926	FHLMC (CALLABLE)	1.72000	09/22/05	50,000,000.00	50,015,625.00	52,555.56	BNY	GCMi
NTRD	FRAQ2	07/20/04	61766	FNMA (CALLABLE)	2.63000	07/20/07	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
	FRAQ2 Total						100,000,000.00	100,015,625.00	52,555.56		
NTRD	MCSA	07/20/04	61763	FNMA (CALLABLE)	3.25000	07/20/07	50,000,000.00	50,000,000.00	0.00	BNY	GCMi
NTRD	MCSA	07/20/04	61764	FNMA (CALLABLE)	3.25000	07/20/07	10,000,000.00	10,000,000.00	0.00	BNY	GCMi
	MCSA Total						60,000,000.00	60,000,000.00	0.00		
NTRD	MMF	07/09/04	61904	GOLDMAN SACHS MMF	0.00000	07/23/04	11,065,540.00	11,065,540.00	0.00	TTC	GS
NTRD	MMF	07/30/04	62053	GOLDMAN SACHS MMF	0.00000	08/13/04	6,319,642.00	6,319,642.00	0.00	TTC	GS
	MMF Total						17,385,182.00	17,385,182.00	0.00		
NTRD	NCD1	07/02/04	61816	WELLS FARGO BK NA CD	1.30000	08/09/04	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	NCD1	07/06/04	61853	WELLS FARGO BK NA CD	1.29000	08/06/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	07/07/04	61872	WELLS FARGO BK NA CD	1.30000	08/11/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	07/07/04	61873	FIRST TENNESSEE BK NA CD	1.30000	08/06/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	NCD1	07/08/04	61885	WELLS FARGO BK NA CD	1.31000	08/12/04	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	NCD1	07/19/04	61960	FIRST TENNESSEE BK NA CD	1.44000	09/17/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
	NCD1 Total						300,000,000.00	300,000,000.00	0.00		
NTRD	REPO	07/08/04	61889	REPO FHLMC D/N 09-09-04	1.25000	07/09/04	48,895,000.00	48,895,000.00	0.00	BNY	MLCO
NTRD	REPO	07/08/04	61890	REPO FHLMC D/N 09-09-04	1.25000	07/09/04	16,105,000.00	16,105,000.00	0.00	BNY	MLCO
NTRD	REPO	07/13/04	61921	REPO FHLMC D/N 08-03-04	1.25000	07/14/04	48,984,000.00	48,984,000.00	0.00	BNY	BA
NTRD	REPO	07/13/04	61922	REPO FHLMC D/N 08-03-04	1.25000	07/14/04	48,984,000.00	48,984,000.00	0.00	BNY	BA
NTRD	REPO	07/13/04	61923	REPO FNMA 2.375 12-15-05	1.25000	07/14/04	49,074,000.00	49,074,000.00	0.00	BNY	BA
NTRD	REPO	07/13/04	61924	REPO FHLB 5.25 08-15-06	1.25000	07/14/04	52,423,000.00	52,423,000.00	0.00	BNY	BA
NTRD	REPO	07/13/04	61925	REPO FHLB 5.25 08-15-06	1.25000	07/14/04	535,000.00	535,000.00	0.00	BNY	BA
NTRD	REPO	07/21/04	61984	REPO FNMA D/N 10-20-04	1.22000	07/22/04	46,720,000.00	46,720,000.00	0.00	BNY	BA
NTRD	REPO	07/28/04	62032	REPO FNMA 2.375 12-15-05	1.26000	07/29/04	48,956,000.00	48,956,000.00	0.00	BNY	MLCO
NTRD	REPO	07/28/04	62033	REPO FNMA 2.375 12-15-05	1.26000	07/29/04	7,044,000.00	7,044,000.00	0.00	BNY	MLCO
NTRD	REPO	07/29/04	62038	REPO FNMA D/N 08-27-04	1.29000	07/30/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	07/29/04	62039	REPO FNMA D/N 08-27-04	1.29000	07/30/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO

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NTRD	REPO	07/29/04	62040	REPO FNMA D/N 08-27-04	1.29000	07/30/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	07/29/04	62041	REPO FHLB D/N 08-25-04	1.29000	07/30/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	07/29/04	62042	REPO FHLB D/N 08-25-04	1.29000	07/30/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	07/29/04	62043	REPO FHLB D/N 09-15-04	1.29000	07/30/04	5,207,000.00	5,207,000.00	0.00	BNY	MLCO
NTRD	REPO	07/29/04	62044	REPO FNMA 7.125 02-15-05	1.30000	07/30/04	51,958,000.00	51,958,000.00	0.00	BNY	BA
NTRD	REPO	07/29/04	62045	REPO FNMA 2.25 05-15-06	1.30000	07/30/04	48,693,000.00	48,693,000.00	0.00	BNY	BA
NTRD	REPO	07/29/04	62046	REPO FNMA 2.25 05-15-06	1.30000	07/30/04	4,349,000.00	4,349,000.00	0.00	BNY	BA
REPO Total							<u>722,720,000.00</u>	<u>722,720,000.00</u>	<u>0.00</u>		
NTRD	YANK1	07/01/04	61804	RABOBANK NEDERLAND NY CD	1.50000	09/30/04	50,000,000.00	50,002,502.83	4,166.67	BNY	INGF
NTRD	YANK1	07/01/04	61805	LLOYDS TSB BK PLC NY CD	1.50000	09/30/04	50,000,000.00	50,002,495.06	6,250.00	BNY	INGF
NTRD	YANK1	07/06/04	61855	CIBC NY CD	1.33000	08/23/04	50,000,000.00	50,000,665.50	0.00	BNY	RED
NTRD	YANK1	07/07/04	61871	CIBC NY CD	1.33000	08/25/04	50,000,000.00	50,000,679.34	0.00	BNY	RED
NTRD	YANK1	07/08/04	61887	RABOBANK NEDERLAND NY CD	1.52000	09/30/04	50,000,000.00	50,005,755.66	16,888.89	BNY	INGF
NTRD	YANK1	07/13/04	61919	UBS AG STAMFORD CT CD	1.32000	08/19/04	50,000,000.00	50,000,513.20	0.00	BNY	RED
NTRD	YANK1	07/14/04	61927	TORONTO DOMINION BK NY CD	1.43000	09/15/04	50,000,000.00	50,000,872.83	0.00	BNY	INGF
NTRD	YANK1	07/14/04	61933	UBS AG STAMFORD CT CD	1.41500	09/14/04	50,000,000.00	50,001,288.56	0.00	BNY	RED
NTRD	YANK1	07/21/04	61983	BARCLAYS BK PLC CD	1.35000	08/25/04	50,000,000.00	50,000,485.48	0.00	BNY	RED
NTRD	YANK1	07/22/04	61987	RABOBANK NEDERLAND NY CD	1.54000	10/20/04	50,000,000.00	49,998,738.31	4,277.78	BNY	INGF
NTRD	YANK1	07/27/04	62018	SOCIETE GENERALE NY CD	1.46000	09/29/04	50,000,000.00	50,000,886.60	0.00	BNY	RED
NTRD	YANK1	07/29/04	62047	TORONTO DOMINION BK NY CD	1.44000	09/02/04	44,000,000.00	44,000,427.18	0.00	BNY	RED
YANK1 Total							<u>594,000,000.00</u>	<u>594,015,310.55</u>	<u>31,583.34</u>		
PSI-NTRD Total							<u>9,804,372,112.29</u>	<u>9,801,536,048.57</u>	<u>485,553.07</u>		

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BLPSI	TBIL	07/12/04	61902	UST BILL	1.28500	10/14/04	500,000.00	498,322.36	0.00	BNY	JPM
BLPSI	TBIL	07/12/04	61903	UST BILL	1.43500	11/18/04	500,000.00	497,428.96	0.00	BNY	JPM
BLPSI	TBIL	07/15/04	61913	UST BILL	99.17600	01/13/05	500,000.00	495,880.00	0.00	BNY	BA
TBIL Total							<u>1,500,000.00</u>	<u>1,491,631.32</u>	<u>0.00</u>		
BLPSI Total							<u>1,500,000.00</u>	<u>1,491,631.32</u>	<u>0.00</u>		
LACOE	GIC4	07/02/04	61825	AIGMFCIA-ALHAMBRA USD	2.24000	06/28/05	5,071,239.66	5,071,239.66	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61826	AIGMFCIA-BURBANK USD	2.24000	06/28/05	3,959,470.15	3,959,470.15	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61827	AIGMFCIA-CERRITOS CCD	2.24000	06/28/05	2,583,718.90	2,583,718.90	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61828	AIGMFCIA-CHARTER OAK USD	2.24000	06/28/05	2,025,295.86	2,025,295.86	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61829	AIGMFCIA-CITRUS CCD	2.24000	06/28/05	4,629,577.78	4,629,577.78	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61830	AIGMFCIA-EL MONTE UNION HSD	2.24000	06/28/05	2,040,525.57	2,040,525.57	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61831	AIGMFCIA-GLENDALE CCD	2.24000	06/28/05	4,050,848.46	4,050,848.46	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61832	AIGMFCIA-HAWTHORNE SD	2.24000	06/28/05	4,649,884.06	4,649,884.06	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61833	AIGMFCIA-LA CANADA USD	2.24000	06/28/05	1,258,733.34	1,258,733.34	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61834	AIGMFCIA-LONG BEACH CCD	2.24000	06/28/05	5,071,239.63	5,071,239.63	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61835	AIGMFCIA-MONROVIA USD	2.24000	06/28/05	2,411,115.41	2,411,115.41	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61836	AIGMFCIA-PALMDALE SD	2.24000	06/28/05	10,147,812.59	10,147,812.59	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61837	AIGMFCIA-PALOS VERDES PEN USD	2.24000	06/28/05	5,071,239.63	5,071,239.63	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61838	AIGMFCIA-REDONDO BEACH USD	2.24000	06/28/05	3,700,564.94	3,700,564.94	0.00	TTC	AIGFDG
LACOE	GIC4	07/02/04	61839	AIGMFCIA-SANTA MONICA CCD	2.24000	06/28/05	5,071,239.62	5,071,239.62	0.00	TTC	AIGFDG
GIC4 Total							<u>61,742,505.60</u>	<u>61,742,505.60</u>	<u>0.00</u>		
LACOE Total							<u>61,742,505.60</u>	<u>61,742,505.60</u>	<u>0.00</u>		
SCAQM	CTDQ	07/15/04	61966	S OF C LAIF	0.00000	12/31/04	141,619.71	141,619.71	0.00	TTC	LAIF
CTDQ Total							<u>141,619.71</u>	<u>141,619.71</u>	<u>0.00</u>		
SCAQM Total							<u>141,619.71</u>	<u>141,619.71</u>	<u>0.00</u>		
SLIM	CTDQ	07/15/04	61968	S OF C LAIF	0.00000	12/31/04	40,971.19	40,971.19	0.00	TTC	LAIF
CTDQ Total							<u>40,971.19</u>	<u>40,971.19</u>	<u>0.00</u>		
SLIM Total							<u>40,971.19</u>	<u>40,971.19</u>	<u>0.00</u>		
WASIA	CTDQ	07/15/04	61967	S OF C LAIF	0.00000	12/31/04	40,077.53	40,077.53	0.00	TTC	LAIF
CTDQ Total							<u>40,077.53</u>	<u>40,077.53</u>	<u>0.00</u>		
WASIA Total							<u>40,077.53</u>	<u>40,077.53</u>	<u>0.00</u>		
SPI Total							<u>63,465,174.03</u>	<u>63,456,805.35</u>	<u>0.00</u>		

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07/01/04	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	7,170.75	7,166.27	0.00	7,166.27	-3.82
			FHLMC PARTICIPATION CERTIF Total			7,170.75	7,166.27	0.00	7,166.27	-3.82
07/12/04	NTRD	61904	GOLDMAN SACHS MMF	Withdrawal	100.00000	11,065,540.00	11,065,540.00	0.00	11,065,540.00	0.00
			MMF Total			11,065,540.00	11,065,540.00	0.00	11,065,540.00	0.00
			PSI-NTRD Total			11,072,710.75	7,166.27	0.00	7,166.27	-3.82

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07/01/04	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	345.83	345.83	268.17	614.00	0.00
07/01/04	GF	15858	FLYING TRIANGLE LOAN	Call	100.00000	317.08	317.08	186.26	503.34	0.00
07/01/04	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	449.67	449.67	319.94	769.61	0.00
07/02/04	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,361.76	1,361.76	995.08	2,356.84	0.00
07/06/04	GF	2822	FLYING TRIANGLE LOAN	Call	100.00000	1,030.70	1,030.70	737.78	1,768.48	0.00
07/06/04	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	490.36	490.36	252.05	742.41	0.00
07/15/04	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	555.51	555.51	893.70	1,449.21	0.00
FLYING TRIANGLE Total						4,550.91	4,550.91	3,652.98	8,203.89	0.00
07/06/04	GF	2538	ABALONE COVE LOAN	Call	100.00000	1,285.99	1,285.99	47.59	1,333.58	0.00
ABALONE COVE Total						1,285.99	1,285.99	47.59	1,333.58	0.00
GF Total						5,836.90	5,836.90	3,700.57	9,537.47	0.00
07/06/04	LACOE	61834	AIGMFCIA-LONG BEACH CCD	Withdrawal	100.00000	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00
07/06/04	LACOE	61832	AIGMFCIA-HAWTHORNE SD	Withdrawal	100.00000	4,585,000.00	4,585,000.00	0.00	4,585,000.00	0.00
AIGMFCIA Total						7,585,000.00	7,585,000.00	0.00	7,585,000.00	0.00
LACOE Total						7,585,000.00	7,585,000.00	0.00	7,585,000.00	0.00
SPI Total						7,590,836.90	7,590,836.90	3,700.57	7,594,537.47	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value by Maturity
As of July 31, 2004
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,188,045,337.73	2,185,726,113.52	(2,319,224.21)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	2,732,327,838.37	2,731,843,060.17	(484,778.20)	0.00	0.00	0.00
Governments	4,702,242,555.29	4,691,787,500.00	(10,455,055.29)	137,793,237.53	137,896,437.12	103,199.59
Agencies	4,490,671,447.56	4,470,094,219.42	(20,577,228.14)	598,373,262.77	597,226,520.40	(1,146,742.37)
Municipals	40,544,170.61	40,544,170.61	0.00	5,536,615.54	5,537,928.73	1,313.19
Corp. & Deposit Notes	305,001,587.60	303,727,013.50	(1,274,574.10)	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	6,319,642.00	6,319,642.00	0.00	118,204,293.43	118,204,293.43	0.00
TOTAL	<u>\$14,465,152,579.16</u>	<u>\$14,430,041,719.22</u>	<u>(\$35,110,859.94)</u>	<u>\$859,907,409.27</u>	<u>\$858,865,179.68</u>	<u>(\$1,042,229.59)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.28% of the PSI portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 7/31/2004
Attachment IXa

Security ID	Security Description	Calculated Market Price
61876	BK OF AMERICA NA BK NOTE	99.99142699
61790	PREF RECEIVABLES FDG CORP	99.98875000
61629	JP MORGAN CHASE & CO CP	99.93688889
62014	PREF RECEIVABLES FDG CORP	99.90533333
61874	AMEX CREDIT CORP CP	99.99783649
61886	TOYOTA MOTOR CREDIT CORP	99.99800338
61841	TOYOTA MOTOR CREDIT CORP	99.99700862
61934	AIG FUNDING INC CP	99.99460392
61952	HOUSEHOLD FINANCE CORP CP	99.99559034
61988	AMERICAN GEN FINANCE CORP	99.99371645
61989	AMERICAN GEN FINANCE CORP	99.99371645
61999	TOYOTA MOTOR CREDIT CORP	99.99561317
61910	AIG FUNDING INC CP	99.99070674
61918	AIG FUNDING INC CP	99.99035375
61943	AIG FUNDING INC CP	99.99096562
61955	AIG FUNDING INC CP	99.99096594
61159	FFCB 1,75	99.17000000
61766	FNMA 2.6300 [CALLABLE]	99.95000000
61853	WELLS FARGO BK NA CD	99.99814620
61816	WELLS FARGO BK NA CD	99.99746423
61872	WELLS FARGO BK NA CD	99.99690869
61885	WELLS FARGO BK NA CD	99.99629547
61657	FIRST TENNESSEE BK NA CD	99.99220173
61960	FIRST TENNESSEE BK NA CD	99.98393358
61919	UBS AG STAMFORD CT CD	99.99467675
62047	TORONTO DOMINION BK NY CD	99.99815842
60270	SOCIETE GENERALE NA NY CD	99.99222161
61927	TORONTO DOMINION BK NY CD	99.97180596
60545	ROYAL BK OF SCOTLAND PLC	99.50471969
61257	BNP PARIBAS SF CD	99.65796901

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2004
Fund: Pooled Surplus Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	54350	LACCAL BANS	4.25000	06/30/05	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	57259	LACCAL BANS	4.25000	06/30/05	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	59257	LACCAL BANS	2.12500	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	60180	LACCAL BANS	2.12500	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	BNOT	61595	BK OF AMERICA NA BK NOTE	1.47000	09/13/04	50,000,000.00	50,000,000.00	49,907,000.00
PSI	NTRD	BNOT	61876	BK OF AMERICA NA BK NOTE	1.38000	09/07/04	50,000,000.00	50,000,000.00	49,995,713.50
PSI	NTRD	BNOT	62036	BK OF AMERICA NA BK NOTE	1.61000	10/27/04	50,000,000.00	50,000,000.00	49,987,000.00
BNOT Total							150,000,000.00	150,000,000.00	149,889,713.50
PSI	NTRD	CNFM	51159	GECC FRN	1.64500	03/15/05	25,000,000.00	25,001,587.60	25,028,500.00
CNFM Total							25,000,000.00	25,001,587.60	25,028,500.00
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP NOTE	2.10000	11/06/06	30,000,000.00	30,000,000.00	29,893,800.00
CNSU Total							30,000,000.00	30,000,000.00	29,893,800.00
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	15,277,682.84	15,277,682.84	15,277,682.84
PSI	NTRD	COP1	58328	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	380.68	380.68	380.68
PSI	NTRD	COP1	58344	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	318.47	318.47	318.47
PSI	NTRD	COP1	58369	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,360.01	1,360.01	1,360.01
PSI	NTRD	COP1	58384	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,022.06	1,022.06	1,022.06
PSI	NTRD	COP1	58425	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	357.01	357.01	357.01
PSI	NTRD	COP1	58439	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,664.94	1,664.94	1,664.94
PSI	NTRD	COP1	58457	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	746.67	746.67	746.67
PSI	NTRD	COP1	58480	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	178.24	178.24	178.24
PSI	NTRD	COP1	58499	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,789.12	1,789.12	1,789.12
PSI	NTRD	COP1	58522	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,970.18	1,970.18	1,970.18
PSI	NTRD	COP1	58614	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	454.39	454.39	454.39
PSI	NTRD	COP1	58632	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	794.94	794.94	794.94
PSI	NTRD	COP1	58667	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,575.60	1,575.60	1,575.60
PSI	NTRD	COP1	58698	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,944.70	1,944.70	1,944.70
PSI	NTRD	COP1	58714	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	272.71	272.71	272.71
PSI	NTRD	COP1	58731	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	305.62	305.62	305.62
PSI	NTRD	COP1	58754	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,196.02	1,196.02	1,196.02
PSI	NTRD	COP1	58842	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	120.21	120.21	120.21
PSI	NTRD	COP1	58860	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,085.02	1,085.02	1,085.02
PSI	NTRD	COP1	58865	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	375.68	375.68	375.68
PSI	NTRD	COP1	58898	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	140.88	140.88	140.88
PSI	NTRD	COP1	58916	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,142.82	1,142.82	1,142.82
PSI	NTRD	COP1	58934	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,401.31	1,401.31	1,401.31
PSI	NTRD	COP1	58956	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	311.45	311.45	311.45

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2004
Fund: Pooled Surplus Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	58990	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	289.40	289.40	289.40
PSI	NTRD	COP1	59084	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	70.88	70.88	70.88
PSI	NTRD	COP1	59122	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	135.31	135.31	135.31
PSI	NTRD	COP1	59143	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	56,012.03	56,012.03	56,012.03
PSI	NTRD	COP1	59157	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,274.47	1,274.47	1,274.47
PSI	NTRD	COP1	59215	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,123.79	1,123.79	1,123.79
PSI	NTRD	COP1	59229	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	531.68	531.68	531.68
PSI	NTRD	COP1	59331	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,213.71	1,213.71	1,213.71
PSI	NTRD	COP1	59370	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,915.76	1,915.76	1,915.76
PSI	NTRD	COP1	59432	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	666.92	666.92	666.92
PSI	NTRD	COP1	59449	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,002.53	1,002.53	1,002.53
PSI	NTRD	COP1	59473	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	168.33	168.33	168.33
PSI	NTRD	COP1	59499	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,730.20	2,730.20	2,730.20
PSI	NTRD	COP1	59500	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,086.12	2,086.12	2,086.12
PSI	NTRD	COP1	59546	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	9,719.68	9,719.68	9,719.68
PSI	NTRD	COP1	59571	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	108.40	108.40	108.40
PSI	NTRD	COP1	59583	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,205.41	1,205.41	1,205.41
PSI	NTRD	COP1	59594	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	130.74	130.74	130.74
PSI	NTRD	COP1	59638	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	773.10	773.10	773.10
PSI	NTRD	COP1	59655	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,494.81	1,494.81	1,494.81
PSI	NTRD	COP1	59660	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	212.74	212.74	212.74
PSI	NTRD	COP1	59688	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	4,000.00	4,000.00	4,000.00
PSI	NTRD	COP1	59716	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	3,881.07	3,881.07	3,881.07
PSI	NTRD	COP1	59743	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	461.51	461.51	461.51
PSI	NTRD	COP1	59784	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,351.18	1,351.18	1,351.18
PSI	NTRD	COP1	59855	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	588.15	588.15	588.15
PSI	NTRD	COP1	59893	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	4,035.89	4,035.89	4,035.89
PSI	NTRD	COP1	59906	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,947.01	1,947.01	1,947.01
PSI	NTRD	COP1	59926	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,632.46	1,632.46	1,632.46
PSI	NTRD	COP1	59960	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	5,566.97	5,566.97	5,566.97
PSI	NTRD	COP1	59994	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	498.39	498.39	498.39
PSI	NTRD	COP1	60022	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	232.14	232.14	232.14
PSI	NTRD	COP1	60041	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,119.68	1,119.68	1,119.68
PSI	NTRD	COP1	60049	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,036.25	2,036.25	2,036.25
PSI	NTRD	COP1	60074	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,074.48	1,074.48	1,074.48
PSI	NTRD	COP1	60087	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	509.80	509.80	509.80
PSI	NTRD	COP1	60193	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	820.69	820.69	820.69
PSI	NTRD	COP1	60227	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	557.17	557.17	557.17
PSI	NTRD	COP1	60235	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	320.01	320.01	320.01
PSI	NTRD	COP1	60295	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,460.93	1,460.93	1,460.93
PSI	NTRD	COP1	60399	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	497.35	497.35	497.35
PSI	NTRD	COP1	60431	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	534.55	534.55	534.55

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	60473	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	679.76	679.76	679.76
PSI	NTRD	COP1	60514	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	5,041.30	5,041.30	5,041.30
PSI	NTRD	COP1	60524	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	3,828.41	3,828.41	3,828.41
PSI	NTRD	COP1	60541	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,172.29	1,172.29	1,172.29
PSI	NTRD	COP1	60590	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	139.62	139.62	139.62
PSI	NTRD	COP1	60598	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	108.55	108.55	108.55
PSI	NTRD	COP1	60658	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,444.31	1,444.31	1,444.31
PSI	NTRD	COP1	60665	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	378.71	378.71	378.71
PSI	NTRD	COP1	60693	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,010.52	2,010.52	2,010.52
PSI	NTRD	COP1	60710	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,381.78	1,381.78	1,381.78
PSI	NTRD	COP1	60777	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	922.37	922.37	922.37
PSI	NTRD	COP1	60818	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,205.60	1,205.60	1,205.60
PSI	NTRD	COP1	60852	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	436.62	436.62	436.62
PSI	NTRD	COP1	60898	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	326.21	326.21	326.21
PSI	NTRD	COP1	60931	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	965.64	965.64	965.64
PSI	NTRD	COP1	60949	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	675.89	675.89	675.89
PSI	NTRD	COP1	61001	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	564.61	564.61	564.61
PSI	NTRD	COP1	61016	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	280.88	280.88	280.88
PSI	NTRD	COP1	61065	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	3,658.83	3,658.83	3,658.83
PSI	NTRD	COP1	61157	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,166.24	1,166.24	1,166.24
PSI	NTRD	COP1	61189	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	5,256.08	5,256.08	5,256.08
PSI	NTRD	COP1	61193	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	6,966.22	6,966.22	6,966.22
PSI	NTRD	COP1	61240	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	482.76	482.76	482.76
PSI	NTRD	COP1	61255	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	848.33	848.33	848.33
PSI	NTRD	COP1	61305	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,002.61	1,002.61	1,002.61
PSI	NTRD	COP1	61324	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,208.17	1,208.17	1,208.17
PSI	NTRD	COP1	61356	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	61,243.85	61,243.85	61,243.85
PSI	NTRD	COP1	61382	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,398.33	2,398.33	2,398.33
PSI	NTRD	COP1	61395	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	453.81	453.81	453.81
PSI	NTRD	COP1	61402	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	979.65	979.65	979.65
PSI	NTRD	COP1	61430	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	851.41	851.41	851.41
PSI	NTRD	COP1	61464	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	560.44	560.44	560.44
PSI	NTRD	COP1	61477	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	607.94	607.94	607.94
PSI	NTRD	COP1	61487	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	524.24	524.24	524.24
PSI	NTRD	COP1	61495	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,053.77	1,053.77	1,053.77
PSI	NTRD	COP1	61513	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,823.46	1,823.46	1,823.46
PSI	NTRD	COP1	61528	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	558.57	558.57	558.57
PSI	NTRD	COP1	61541	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	462.35	462.35	462.35
PSI	NTRD	COP1	61545	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	291.84	291.84	291.84
PSI	NTRD	COP1	61561	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	977.30	977.30	977.30
PSI	NTRD	COP1	61583	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	599.32	599.32	599.32
PSI	NTRD	COP1	61604	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	544.20	544.20	544.20

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PSI	NTRD	COP1	61679	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,302.26	2,302.26	2,302.26
PSI	NTRD	COP1	61716	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,110.09	1,110.09	1,110.09
PSI	NTRD	COP1	61724	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	4,161.92	4,161.92	4,161.92
PSI	NTRD	COP1	61840	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	499.58	499.58	499.58
PSI	NTRD	COP1	61862	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	455.23	455.23	455.23
PSI	NTRD	COP1	61878	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	42.82	42.82	42.82
PSI	NTRD	COP1	61961	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,248.84	1,248.84	1,248.84
PSI	NTRD	COP1	61985	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,301.70	1,301.70	1,301.70
PSI	NTRD	COP1	62000	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,794.32	1,794.32	1,794.32
PSI	NTRD	COP1	62049	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	587.80	587.80	587.80
COP1 Total							15,544,170.61	15,544,170.61	15,544,170.61
PSI	NTRD	CPD	60778	PFIZER INC CP	1.03000	09/01/04	50,000,000.00	49,955,652.78	49,937,000.00
PSI	NTRD	CPD	60779	PFIZER INC CP	1.03000	09/01/04	26,260,000.00	26,236,708.84	26,226,912.40
PSI	NTRD	CPD	60788	ABN AMRO NA FINANCE INC CP	1.05000	09/20/04	25,000,000.00	24,963,541.67	24,949,000.00
PSI	NTRD	CPD	60809	PFIZER INC CP	1.03000	09/09/04	50,000,000.00	49,944,208.33	49,920,500.00
PSI	NTRD	CPD	60842	PRIVATE EXPORT FDG CORP CP	1.05000	09/14/04	35,000,000.00	34,955,083.33	34,937,350.00
PSI	NTRD	CPD	60850	PFIZER INC CP	1.03000	09/09/04	48,310,000.00	48,256,094.09	48,233,187.10
PSI	NTRD	CPD	60893	ABN AMRO NA FINANCE INC CP	1.05000	09/20/04	25,000,000.00	24,963,541.67	24,949,000.00
PSI	NTRD	CPD	61274	PFIZER INC CP	1.45000	01/25/05	50,000,000.00	49,643,541.67	49,545,500.00
PSI	NTRD	CPD	61301	ING AMERICA INS HLDGS INC CP	1.09000	08/02/04	50,000,000.00	49,998,486.11	49,993,000.00
PSI	NTRD	CPD	61629	JP MORGAN CHASE & CO CP	1.30000	08/16/04	50,000,000.00	49,972,916.67	49,968,444.00
PSI	NTRD	CPD	61656	CAFCO LLC CP	1.30000	08/18/04	50,000,000.00	49,969,305.56	49,962,000.00
PSI	NTRD	CPD	61681	CRC FUNDING LLC CP	1.32000	08/24/04	50,000,000.00	49,957,833.33	49,950,500.00
PSI	NTRD	CPD	61682	CRC FUNDING LLC CP	1.32000	08/26/04	50,000,000.00	49,954,166.67	49,946,500.00
PSI	NTRD	CPD	61790	PREF RECEIVABLES FDG CORP CP	1.30000	08/03/04	50,000,000.00	49,996,388.89	49,994,375.00
PSI	NTRD	CPD	61799	FALCON ASSET SEC CORP CP	1.30000	08/05/04	44,600,000.00	44,593,557.78	44,588,404.00
PSI	NTRD	CPD	61800	SHEFFIELD RECEIVABLES CORP CP	1.30000	08/02/04	50,000,000.00	49,998,194.44	49,993,000.00
PSI	NTRD	CPD	61806	MORGAN STANLEY CP	1.34000	08/17/04	35,000,000.00	34,979,155.55	34,974,450.00
PSI	NTRD	CPD	61811	CAFCO LLC CP	1.35000	08/20/04	35,000,000.00	34,975,062.50	34,970,600.00
PSI	NTRD	CPD	61813	CRC FUNDING LLC CP	1.30000	08/26/04	50,000,000.00	49,954,861.11	49,946,500.00
PSI	NTRD	CPD	61819	CRC FUNDING LLC CP	1.33000	08/26/04	48,500,000.00	48,455,204.86	48,448,105.00
PSI	NTRD	CPD	61852	CAFCO LLC CP	1.32000	08/23/04	50,000,000.00	49,959,666.67	49,952,500.00
PSI	NTRD	CPD	61861	TORONTO DOMINION HLDGS INC CP	1.27000	08/02/04	30,327,000.00	30,325,930.13	30,322,754.22
PSI	NTRD	CPD	61875	PREF RECEIVABLES FDG CORP CP	1.28000	08/06/04	50,000,000.00	49,991,111.11	49,985,000.00
PSI	NTRD	CPD	61884	JUPITER SECURITIZATION CORP CP	1.29000	08/09/04	41,200,000.00	41,188,189.33	41,182,696.00
PSI	NTRD	CPD	61895	CAFCO LLC CP	1.40000	09/17/04	50,000,000.00	49,908,611.11	49,904,000.00
PSI	NTRD	CPD	61896	JUPITER SECURITIZATION CORP CP	1.28000	08/10/04	50,000,000.00	49,984,000.00	49,977,000.00
PSI	NTRD	CPD	61908	SHEFFIELD RECEIVABLES CORP CP	1.29000	08/10/04	50,000,000.00	49,983,875.00	49,977,500.00
PSI	NTRD	CPD	61909	JUPITER SECURITIZATION CORP CP	1.29000	08/12/04	50,000,000.00	49,980,291.67	49,973,000.00
PSI	NTRD	CPD	61914	FALCON ASSET SEC CORP CP	1.30000	08/13/04	45,154,000.00	45,134,433.27	45,128,262.22
PSI	NTRD	CPD	61931	BEAR STEARNS COS INC CP	1.30000	08/13/04	50,000,000.00	49,978,333.33	49,971,500.00

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PSI	NTRD	CPD	61932	CXC LLC CP	1.40000	09/08/04	50,000,000.00	49,926,111.11	49,922,500.00
PSI	NTRD	CPD	61936	SHEFFIELD RECEIVABLES CORP CP	1.32000	08/16/04	50,000,000.00	49,972,500.00	49,966,000.00
PSI	NTRD	CPD	61937	SHEFFIELD RECEIVABLES CORP CP	1.33000	08/16/04	25,000,000.00	24,986,145.83	24,983,000.00
PSI	NTRD	CPD	61942	FALCON ASSET SEC CORP CP	1.33000	08/16/04	50,000,000.00	49,972,291.67	49,965,500.00
PSI	NTRD	CPD	61954	CAFCO LLC CP	1.32000	08/25/04	50,000,000.00	49,956,000.00	49,948,500.00
PSI	NTRD	CPD	61965	FALCON ASSET SEC CORP CP	1.32000	08/13/04	50,000,000.00	49,978,000.00	49,971,500.00
PSI	NTRD	CPD	61969	JUPITER SECURITIZATION CORP CP	1.34000	08/18/04	50,000,000.00	49,968,361.11	49,961,500.00
PSI	NTRD	CPD	61970	JUPITER SECURITIZATION CORP CP	1.34000	08/18/04	50,000,000.00	49,968,361.11	49,961,500.00
PSI	NTRD	CPD	61986	JUPITER SECURITIZATION CORP CP	1.35000	08/20/04	50,000,000.00	49,964,375.00	49,957,500.00
PSI	NTRD	CPD	61993	SHEFFIELD RECEIVABLES CORP CP	1.37000	08/24/04	50,000,000.00	49,956,236.11	49,950,500.00
PSI	NTRD	CPD	62005	SHEFFIELD RECEIVABLES CORP CP	1.38000	08/25/04	50,000,000.00	49,954,000.00	49,948,500.00
PSI	NTRD	CPD	62006	CRC FUNDING LLC CP	1.45000	09/24/04	50,000,000.00	49,891,250.00	49,889,500.00
PSI	NTRD	CPD	62009	FALCON ASSET SEC CORP CP	1.40000	08/26/04	50,000,000.00	49,951,388.89	49,945,500.00
PSI	NTRD	CPD	62014	PREF RECEIVABLES FDG CORP CP	1.40000	08/24/04	50,000,000.00	49,955,277.78	49,952,666.50
PSI	NTRD	CPD	62016	FALCON ASSET SEC CORP CP	1.40000	08/30/04	36,000,000.00	35,959,400.00	35,955,360.00
PSI	NTRD	CPD	62019	SHEFFIELD RECEIVABLES CORP CP	1.38000	08/19/04	50,000,000.00	49,965,500.00	49,960,000.00
PSI	NTRD	CPD	62026	BEAR STEARNS COS INC CP	1.30000	08/13/04	50,000,000.00	49,978,333.33	49,971,500.00
PSI	NTRD	CPD	62027	BEAR STEARNS COS INC CP	1.30000	08/13/04	50,000,000.00	49,978,333.33	49,971,500.00
PSI	NTRD	CPD	62029	JUPITER SECURITIZATION CORP CP	1.28000	08/03/04	50,000,000.00	49,996,444.44	49,991,000.00
PSI	NTRD	CPD	62030	JUPITER SECURITIZATION CORP CP	1.28000	08/03/04	136,000.00	135,990.33	135,975.52
PSI	NTRD	CPD	62037	SHEFFIELD RECEIVABLES CORP CP	1.41000	08/26/04	30,000,000.00	29,970,625.00	29,967,900.00
PSI	NTRD	CPD	62050	CITIGROUP GLOBAL MKTS HLDG CP	1.31000	08/02/04	41,781,000.00	41,779,479.64	41,775,150.66
PSI	NTRD	CPD	62051	CITIGROUP GLOBAL MKTS HLDG CP	1.32000	08/03/04	7,006,000.00	7,005,486.22	7,004,738.92
CPD Total							2,329,274,000.00	2,327,327,838.37	2,326,865,831.54
PSI	NTRD	CPI	61841	TOYOTA MOTOR CREDIT CORP CP	1.28000	08/09/04	50,000,000.00	50,000,000.00	49,998,504.00
PSI	NTRD	CPI	61874	AMEX CREDIT CORP CP	1.27000	08/06/04	20,000,000.00	20,000,000.00	19,999,567.20
PSI	NTRD	CPI	61886	TOYOTA MOTOR CREDIT CORP CP	1.28000	08/06/04	50,000,000.00	50,000,000.00	49,999,001.50
PSI	NTRD	CPI	61910	AIG FUNDING INC CP	1.33000	08/26/04	25,000,000.00	25,000,000.00	24,997,676.50
PSI	NTRD	CPI	61918	AIG FUNDING INC CP	1.33000	08/27/04	50,000,000.00	50,000,000.00	49,995,176.50
PSI	NTRD	CPI	61934	AIG FUNDING INC CP	1.27000	08/13/04	5,000,000.00	5,000,000.00	4,999,730.15
PSI	NTRD	CPI	61943	AIG FUNDING INC CP	1.35000	08/30/04	22,000,000.00	22,000,000.00	21,998,012.30
PSI	NTRD	CPI	61952	HOUSEHOLD FINANCE CORP CP	1.32000	08/16/04	50,000,000.00	50,000,000.00	49,997,795.00
PSI	NTRD	CPI	61955	AIG FUNDING INC CP	1.35000	08/30/04	30,000,000.00	30,000,000.00	29,997,289.50
PSI	NTRD	CPI	61988	AMERICAN GEN FINANCE CORP CP	1.30000	08/19/04	50,000,000.00	50,000,000.00	49,996,858.00
PSI	NTRD	CPI	61989	AMERICAN GEN FINANCE CORP CP	1.30000	08/19/04	3,000,000.00	3,000,000.00	2,999,811.48
PSI	NTRD	CPI	61999	TOYOTA MOTOR CREDIT CORP CP	1.34000	08/20/04	50,000,000.00	50,000,000.00	49,997,806.50
CPI Total							405,000,000.00	405,000,000.00	404,977,228.63
PSI	NTRD	CSSU	57512	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,457,500.00
PSI	NTRD	CSSU	57513	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,457,500.00
CSSU Total							100,000,000.00	100,000,000.00	98,915,000.00

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PSI	NTRD	FCDN	59218	FFCB D/N	1.33000	10/15/04	30,000,000.00	29,916,875.00	29,910,000.00
PSI	NTRD	FCDN	59232	FFCB D/N	1.33000	10/15/04	13,000,000.00	12,963,979.17	12,961,000.00
FCDN Total							43,000,000.00	42,880,854.17	42,871,000.00
PSI	NTRD	FFCB	57153	FFCB	1.30000	12/10/04	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	FFCB	57311	FFCB (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,993,298.44	49,765,500.00
PSI	NTRD	FFCB	57312	FFCB (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,995,979.06	29,859,300.00
PSI	NTRD	FFCB	57412	FFCB (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	49,578,000.00
PSI	NTRD	FFCB	57457	FFCB (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,996,721.31	49,906,000.00
PSI	NTRD	FFCB	57458	FFCB (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,998,360.66	24,953,000.00
PSI	NTRD	FFCB	57459	FFCB (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,519,026.94	24,307,512.90
PSI	NTRD	FFCB	57506	FFCB (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,573,657.24	10,472,528.25
PSI	NTRD	FFCB	57507	FFCB (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,398,679.47	10,299,224.00
PSI	NTRD	FFCB	57565	FFCB (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,953,000.00
PSI	NTRD	FFCB	57566	FFCB (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,953,000.00
PSI	NTRD	FFCB	57567	FFCB (CALLABLE)	1.11000	10/01/04	5,000,000.00	5,000,000.00	4,995,300.00
PSI	NTRD	FFCB	57875	FFCB	1.00000	09/27/04	24,450,000.00	24,443,772.51	24,427,017.00
PSI	NTRD	FFCB	58226	FFCB (CALLABLE)	1.25000	01/24/05	25,000,000.00	24,981,675.09	24,906,250.00
PSI	NTRD	FFCB	58227	FFCB (CALLABLE)	1.45000	07/07/05	17,975,000.00	17,915,654.58	17,840,187.50
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08/25/06	41,560,000.00	41,552,852.14	41,546,700.80
PSI	NTRD	FFCB	58639	FFCB (CALLABLE)	3.14000	09/22/06	13,235,000.00	13,232,639.19	13,255,646.60
PSI	NTRD	FFCB	58657	FFCB (CALLABLE)	3.15000	09/15/06	6,375,000.00	6,375,000.00	6,380,928.75
PSI	NTRD	FFCB	58658	FFCB (CALLABLE)	3.20000	10/04/06	22,295,000.00	22,290,020.75	22,322,868.75
PSI	NTRD	FFCB	58717	FFCB (CALLABLE)	2.49000	03/22/06	10,435,000.00	10,435,000.00	10,392,529.55
PSI	NTRD	FFCB	58743	FFCB (CALLABLE)	1.96000	09/22/05	25,000,000.00	24,988,733.58	24,867,000.00
PSI	NTRD	FFCB	58821	FFCB	1.20000	10/01/04	34,750,000.00	34,749,067.54	34,728,107.50
PSI	NTRD	FFCB	58835	FFCB	2.75000	09/22/06	39,950,000.00	39,878,673.74	39,700,312.50
PSI	NTRD	FFCB	59042	FFCB (CALLABLE)	2.05000	10/20/05	5,000,000.00	5,000,000.00	4,975,000.00
PSI	NTRD	FFCB	59059	FFCB (CALLABLE)	1.90000	10/28/05	20,675,000.00	20,647,453.60	20,526,346.75
PSI	NTRD	FFCB	59060	FFCB (CALLABLE)	2.01000	10/28/05	50,000,000.00	50,000,000.00	49,703,000.00
PSI	NTRD	FFCB	59073	FFCB (CALLABLE)	2.05000	10/20/05	15,000,000.00	15,000,000.00	14,925,000.00
PSI	NTRD	FFCB	59097	FFCB	2.87500	08/25/06	12,095,000.00	12,112,557.91	12,060,892.10
PSI	NTRD	FFCB	59098	FFCB (CALLABLE)	3.04000	11/06/06	25,000,000.00	25,000,000.00	24,953,000.00
PSI	NTRD	FFCB	59099	FFCB (CALLABLE)	2.57000	05/04/06	50,000,000.00	50,000,000.00	49,781,000.00
PSI	NTRD	FFCB	59116	FFCB (CALLABLE)	2.20000	11/04/05	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	FFCB	59233	FFCB	2.10000	11/04/05	25,000,000.00	25,000,000.00	24,882,750.00
PSI	NTRD	FFCB	59258	FFCB	1.35000	11/03/04	50,000,000.00	50,004,109.29	49,968,500.00
PSI	NTRD	FFCB	59279	FFCB	1.35000	11/03/04	31,709,000.00	31,707,534.11	31,689,023.33
PSI	NTRD	FFCB	59297	FFCB	1.65000	05/05/05	12,375,000.00	12,367,608.23	12,324,633.75
PSI	NTRD	FFCB	60603	FFCB (CALLABLE)	1.30000	03/08/05	11,400,000.00	11,398,632.00	11,346,534.00
PSI	NTRD	FFCB	60805	FFCB (CALLABLE)	1.93000	03/15/06	50,000,000.00	49,991,859.50	49,140,500.00
PSI	NTRD	FFCB	60822	FFCB (CALLABLE)	1.23000	03/22/05	7,000,000.00	7,000,000.00	6,960,590.00

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PSI	NTRD	FFCB	60825	FFCB	1.25000	06/09/05	33,900,000.00	33,900,000.00	33,624,393.00
PSI	NTRD	FFCB	61029	FFCB	2.00000	04/19/06	50,000,000.00	50,000,000.00	49,343,500.00
PSI	NTRD	FFCB	61030	FFCB (CALLABLE)	2.19000	04/19/06	18,830,000.00	18,825,963.16	18,641,700.00
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04/23/07	10,175,000.00	10,175,000.00	10,143,152.25
PSI	NTRD	FFCB	61104	FFCB	2.20000	04/26/06	50,000,000.00	49,969,650.68	49,484,000.00
PSI	NTRD	FFCB	61105	FFCB	1.87500	10/26/05	25,000,000.00	25,000,000.00	24,820,250.00
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04/19/07	14,675,000.00	14,600,489.13	14,505,210.25
PSI	NTRD	FFCB	61159	FFCB	1.75000	10/26/05	30,000,000.00	29,967,162.59	29,751,000.00
PSI	NTRD	FFCB	61282	FFCB	2.50000	05/10/06	9,000,000.00	9,000,000.00	8,949,330.00
PSI	NTRD	FFCB	61376	FFCB	2.62500	12/15/05	35,000,000.00	35,058,046.90	35,021,700.00
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05/18/07	10,005,000.00	10,005,000.00	10,083,139.05
PSI	NTRD	FFCB	61465	FFCB (CALLABLE)	3.00000	06/08/06	13,750,000.00	13,742,041.95	13,758,525.00
PSI	NTRD	FFCB	61593	FFCB (CALLABLE)	3.29000	06/21/06	6,000,000.00	6,000,000.00	6,037,500.00
PSI	NTRD	FFCB	61646	FFCB	2.12500	07/17/06	50,000,000.00	49,146,445.11	49,218,500.00
PSI	NTRD	FFCB	61765	FFCB	2.05000	11/04/05	39,590,000.00	39,298,098.33	39,379,381.20
PSI	NTRD	FFCB	61901	FFCB	2.12500	08/15/05	31,452,000.00	31,443,634.87	31,383,120.12
FFCB Total							1,509,161,000.00	1,507,680,099.60	1,501,541,084.90
PSI	NTRD	FHLB	49685	FHLB (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,498,585.54	26,657,145.00
PSI	NTRD	FHLB	49707	FHLB (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	50,296,500.00
PSI	NTRD	FHLB	56930	FHLB	3.37500	11/15/04	50,000,000.00	50,273,059.03	50,250,000.00
PSI	NTRD	FHLB	57151	FHLB	3.62500	10/15/04	50,000,000.00	50,242,211.91	50,203,000.00
PSI	NTRD	FHLB	57410	FHLB	4.12500	11/15/04	50,000,000.00	50,426,381.45	50,359,000.00
PSI	NTRD	FHLB	57411	FHLB	4.12500	11/15/04	10,000,000.00	10,085,276.29	10,071,800.00
PSI	NTRD	FHLB	57480	FHLB	1.20000	03/23/05	24,000,000.00	23,995,605.63	23,857,440.00
PSI	NTRD	FHLB	58420	FHLB	1.35000	08/25/04	50,000,000.00	49,999,419.67	49,984,000.00
PSI	NTRD	FHLB	58617	FHLB	2.12500	12/15/04	50,000,000.00	50,094,243.07	50,093,500.00
PSI	NTRD	FHLB	58899	FHLB (CALLABLE)	1.30000	01/28/05	50,000,000.00	49,972,279.26	49,796,500.00
PSI	NTRD	FHLB	59332	FHLB	2.12500	12/15/04	26,280,000.00	26,347,730.38	26,329,143.60
PSI	NTRD	FHLB	60557	FHLB (CALLABLE)	1.70000	09/09/05	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	FHLB	60806	FHLB (CALLABLE)	1.55000	09/30/05	6,750,000.00	6,750,000.00	6,682,500.00
PSI	NTRD	FHLB	60853	FHLB	1.75000	08/15/05	20,925,000.00	21,006,331.24	20,800,705.50
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,585,750.00
PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,585,750.00
PSI	NTRD	FHLB	60870	FHLB (CALLABLE)	2.03000	06/30/06	25,000,000.00	24,989,385.64	24,578,000.00
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10/13/06	50,000,000.00	50,000,000.00	48,968,500.00
PSI	NTRD	FHLB	61059	FHLB (CALLABLE)	1.62500	07/20/05	13,000,000.00	12,994,968.20	12,918,750.00
PSI	NTRD	FHLB	61256	FHLB (CALLABLE)	3.00000	05/24/06	50,000,000.00	50,000,000.00	50,031,000.00
PSI	NTRD	FHLB	61411	FHLB (CALLABLE)	2.25000	07/25/05	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	FHLB	61594	FHLB (CALLABLE)	3.00000	01/13/06	12,000,000.00	12,000,000.00	12,037,440.00
PSI	NTRD	FHLB	61647	FHLB (CALLABLE)	3.00000	01/13/06	16,750,000.00	16,750,000.00	16,776,130.00

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PSI	NTRD	FHLB	61788	FHLB (CALLABLE)	2.62500	10/20/05	12,400,000.00	12,394,340.13	12,407,688.00
		FHLB Total					768,605,000.00	769,819,817.44	766,895,242.10
PSI	NTRD	FNMA	56985	FNMA (CALLABLE)	2.07000	11/21/05	47,875,000.00	47,875,000.00	47,620,305.00
PSI	NTRD	FNMA	59281	FNMA (CALLABLE)	2.36000	11/18/05	50,000,000.00	50,000,000.00	49,906,000.00
PSI	NTRD	FNMA	59333	FNMA (CALLABLE)	1.90000	05/24/05	50,000,000.00	50,000,000.00	49,875,000.00
PSI	NTRD	FNMA	59607	FNMA (CALLABLE)	3.01000	12/01/05	10,900,000.00	10,963,626.88	10,906,758.00
PSI	NTRD	FNMA	59744	FNMA (CALLABLE)	2.37500	12/30/05	10,000,000.00	10,000,000.00	9,975,000.00
PSI	NTRD	FNMA	60249	FNMA (CALLABLE)	2.50000	05/12/06	25,000,000.00	25,024,065.79	24,882,750.00
PSI	NTRD	FNMA	60265	FNMA (CALLABLE)	2.21000	05/05/06	34,261,000.00	34,227,470.18	33,950,252.73
PSI	NTRD	FNMA	60266	FNMA (CALLABLE)	2.26000	05/17/06	25,000,000.00	25,000,000.00	24,781,250.00
PSI	NTRD	FNMA	60328	FNMA (CALLABLE)	2.25000	02/28/06	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	FNMA	60329	FNMA (CALLABLE)	2.41000	02/13/06	50,000,000.00	50,000,000.00	49,843,500.00
PSI	NTRD	FNMA	60556	FNMA (CALLABLE)	2.25000	02/17/06	50,000,000.00	50,039,793.91	49,718,500.00
PSI	NTRD	FNMA	60823	FNMA (CALLABLE)	1.75000	06/16/06	50,000,000.00	49,853,660.05	49,031,000.00
PSI	NTRD	FNMA	60824	FNMA (CALLABLE)	1.75000	06/16/06	15,000,000.00	14,956,098.01	14,709,300.00
PSI	NTRD	FNMA	60871	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	50,000,000.00	49,390,500.00
PSI	NTRD	FNMA	60882	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	49,987,116.44	49,390,500.00
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10/05/06	10,000,000.00	9,978,231.11	9,821,800.00
PSI	NTRD	FNMA	60954	FNMA (CALLABLE)	2.12000	04/21/06	50,000,000.00	50,000,000.00	49,484,000.00
PSI	NTRD	FNMA	61140	FNMA (CALLABLE)	3.00000	04/19/06	38,300,000.00	38,628,886.15	38,431,369.00
PSI	NTRD	FNMA	61177	FNMA	2.50000	06/15/06	25,000,000.00	24,984,516.92	24,859,250.00
PSI	NTRD	FNMA	61207	FNMA (CALLABLE)	1.80000	05/27/05	27,400,000.00	27,400,000.00	27,288,482.00
PSI	NTRD	FNMA	61328	FNMA (CALLABLE)	3.20000	05/26/06	50,000,000.00	50,000,000.00	50,046,500.00
PSI	NTRD	FNMA	61645	FNMA (CALLABLE)	2.68000	09/28/05	50,000,000.00	50,000,000.00	50,031,000.00
		FNMA Total					818,736,000.00	818,918,465.44	813,630,516.73
PSI	NTRD	FNMD	59319	FNMA D/N	1.34000	10/15/04	25,000,000.00	24,930,208.33	24,925,000.00
PSI	NTRD	FNMD	59482	FNMA D/N	1.33000	11/12/04	25,000,000.00	24,904,868.05	24,890,000.00
		FNMD Total					50,000,000.00	49,835,076.38	49,815,000.00
PSI	NTRD	FRAQ2	52896	FHLB	1.23000	08/05/04	50,000,000.00	49,999,726.40	49,999,500.00
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	2.27000	06/16/06	50,000,000.00	50,000,000.00	50,200,500.00
PSI	NTRD	FRAQ2	60296	FNMA (CALLABLE)	1.65000	02/17/06	50,000,000.00	50,000,000.00	49,988,500.00
PSI	NTRD	FRAQ2	61329	FNMA (CALLABLE)	2.28000	05/24/07	50,000,000.00	50,000,000.00	50,291,500.00
PSI	NTRD	FRAQ2	61766	FNMA (CALLABLE)	2.63000	07/20/07	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRAQ2	61926	FNMA (CALLABLE)	1.72000	09/22/05	50,000,000.00	50,014,978.45	49,989,000.00
		FRAQ2 Total					300,000,000.00	300,014,704.85	300,444,000.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12/01/08	389,480.11	389,444.82	421,331.79
		HLPC Total					389,480.11	389,444.82	421,331.79

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PSI	NTRD	MCPN	60737	FHLB (CALLABLE)	1.20000	04/13/05	10,000,000.00	10,000,000.00	9,937,500.00
		MCPN Total					10,000,000.00	10,000,000.00	9,937,500.00
PSI	NTRD	MCSA	57508	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,468,500.00
PSI	NTRD	MCSA	57509	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,468,500.00
PSI	NTRD	MCSA	57510	FHLB (CALLABLE)	1.70000	12/30/05	50,000,000.00	50,000,000.00	49,468,500.00
PSI	NTRD	MCSA	57511	FHLB (CALLABLE)	1.75000	01/09/06	50,000,000.00	50,000,000.00	49,375,000.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	49,906,000.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	49,906,000.00
PSI	NTRD	MCSA	60604	FHLB (CALLABLE)	2.12500	09/22/06	50,000,000.00	50,000,000.00	49,296,500.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	2.12500	09/25/06	20,000,000.00	19,993,300.88	19,700,000.00
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	2.12500	09/25/06	5,000,000.00	5,000,000.00	4,925,000.00
PSI	NTRD	MCSA	60736	FNMA (CALLABLE)	1.75000	10/20/05	19,000,000.00	19,042,854.11	18,976,250.00
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,578,000.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,578,000.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	1.75000	10/06/06	5,250,000.00	5,247,139.24	5,199,127.50
PSI	NTRD	MCSA	60978	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,781,000.00
PSI	NTRD	MCSA	60979	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,828,000.00
PSI	NTRD	MCSA	60996	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,843,500.00
PSI	NTRD	MCSA	60997	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,843,500.00
PSI	NTRD	MCSA	61763	FNMA (CALLABLE)	3.25000	07/20/07	50,000,000.00	50,000,000.00	49,718,500.00
PSI	NTRD	MCSA	61764	FNMA (CALLABLE)	3.25000	07/20/07	10,000,000.00	10,000,000.00	9,943,700.00
		MCSA Total					759,250,000.00	759,283,294.23	753,803,577.50
PSI	NTRD	MMF	62053	GOLDMAN SACHS MMF	0.00000	08/13/04	6,319,642.00	6,319,642.00	6,319,642.00
		MMF Total					6,319,642.00	6,319,642.00	6,319,642.00
PSI	NTRD	NCD1	61280	FIRST TENNESSEE BK NA CD	1.06000	08/02/04	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	NCD1	61657	FIRST TENNESSEE BK NA CD	1.34000	08/23/04	50,000,000.00	50,000,000.00	49,996,100.50
PSI	NTRD	NCD1	61816	WELLS FARGO BK NA CD	1.30000	08/09/04	50,000,000.00	50,000,000.00	49,998,732.00
PSI	NTRD	NCD1	61853	WELLS FARGO BK NA CD	1.29000	08/06/04	50,000,000.00	50,000,000.00	49,999,073.00
PSI	NTRD	NCD1	61872	WELLS FARGO BK NA CD	1.30000	08/11/04	50,000,000.00	50,000,000.00	49,998,454.00
PSI	NTRD	NCD1	61873	FIRST TENNESSEE BK NA CD	1.30000	08/06/04	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	NCD1	61885	WELLS FARGO BK NA CD	1.31000	08/12/04	50,000,000.00	50,000,000.00	49,998,147.50
PSI	NTRD	NCD1	61960	FIRST TENNESSEE BK NA CD	1.44000	09/17/04	50,000,000.00	50,000,000.00	49,991,966.50
		NCD1 Total					400,000,000.00	400,000,000.00	399,978,473.50
PSI	NTRD	NOTE	54431	USTN	2.12500	08/31/04	50,000,000.00	50,005,087.21	50,031,000.00
PSI	NTRD	NOTE	54432	USTN	2.12500	08/31/04	50,000,000.00	50,005,087.21	50,031,000.00
PSI	NTRD	NOTE	55211	USTN	2.12500	08/31/04	50,000,000.00	50,023,942.62	50,031,000.00
PSI	NTRD	NOTE	55212	USTN	2.12500	08/31/04	50,000,000.00	50,023,942.62	50,031,000.00
PSI	NTRD	NOTE	55902	USTN	2.00000	11/30/04	50,000,000.00	50,111,390.33	50,078,000.00

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PSI	NTRD	NOTE	55903	USTN	2.00000	11/30/04	50,000,000.00	50,111,390.33	50,078,000.00
PSI	NTRD	NOTE	55908	USTN	2.00000	11/30/04	50,000,000.00	50,111,390.33	50,078,000.00
PSI	NTRD	NOTE	55909	USTN	2.00000	11/30/04	50,000,000.00	50,111,390.33	50,078,000.00
PSI	NTRD	NOTE	55910	USTN	2.00000	11/30/04	50,000,000.00	50,111,390.33	50,078,000.00
PSI	NTRD	NOTE	55911	USTN	1.87500	09/30/04	50,000,000.00	50,050,016.53	50,046,500.00
PSI	NTRD	NOTE	55912	USTN	1.87500	09/30/04	50,000,000.00	50,050,016.53	50,046,500.00
PSI	NTRD	NOTE	55913	USTN	1.87500	09/30/04	50,000,000.00	50,050,016.53	50,046,500.00
PSI	NTRD	NOTE	55914	USTN	1.87500	09/30/04	50,000,000.00	50,050,016.53	50,046,500.00
PSI	NTRD	NOTE	55915	USTN	1.87500	09/30/04	50,000,000.00	50,050,016.53	50,046,500.00
PSI	NTRD	NOTE	55943	USTN	2.00000	11/30/04	50,000,000.00	50,091,214.36	50,078,000.00
PSI	NTRD	NOTE	55944	USTN	2.00000	11/30/04	50,000,000.00	50,091,214.36	50,078,000.00
PSI	NTRD	NOTE	55945	USTN	1.87500	09/30/04	50,000,000.00	50,040,166.74	50,046,500.00
PSI	NTRD	NOTE	55946	USTN	1.87500	09/30/04	50,000,000.00	50,040,166.74	50,046,500.00
PSI	NTRD	NOTE	55947	USTN	1.87500	09/30/04	50,000,000.00	50,040,166.74	50,046,500.00
PSI	NTRD	NOTE	56741	USTN	2.12500	08/31/04	50,000,000.00	50,032,262.15	50,031,000.00
PSI	NTRD	NOTE	56742	USTN	2.12500	08/31/04	50,000,000.00	50,032,262.15	50,031,000.00
PSI	NTRD	NOTE	56872	USTN	2.00000	11/30/04	50,000,000.00	50,110,804.36	50,078,000.00
PSI	NTRD	NOTE	56873	USTN	2.00000	11/30/04	50,000,000.00	50,110,804.36	50,078,000.00
PSI	NTRD	NOTE	56876	USTN	2.00000	11/30/04	50,000,000.00	50,110,804.36	50,078,000.00
PSI	NTRD	NOTE	56877	USTN	2.00000	11/30/04	50,000,000.00	50,110,804.36	50,078,000.00
PSI	NTRD	NOTE	56878	USTN	2.00000	11/30/04	50,000,000.00	50,110,804.36	50,078,000.00
PSI	NTRD	NOTE	56879	USTN	2.00000	11/30/04	50,000,000.00	50,110,804.36	50,078,000.00
PSI	NTRD	NOTE	58416	USTN	2.12500	08/31/04	50,000,000.00	50,034,972.19	50,031,000.00
PSI	NTRD	NOTE	58417	USTN	2.12500	08/31/04	50,000,000.00	50,034,972.19	50,031,000.00
PSI	NTRD	NOTE	58418	USTN	2.12500	08/31/04	50,000,000.00	50,034,972.19	50,031,000.00
PSI	NTRD	NOTE	58419	USTN	2.12500	08/31/04	50,000,000.00	50,034,972.19	50,031,000.00
PSI	NTRD	NOTE	58615	USTN	2.00000	08/31/05	50,000,000.00	49,987,283.22	49,937,500.00
PSI	NTRD	NOTE	58616	USTN	1.87500	09/30/04	50,000,000.00	50,043,237.12	50,046,500.00
PSI	NTRD	NOTE	59277	USTN	2.00000	11/30/04	50,000,000.00	50,113,986.55	50,078,000.00
PSI	NTRD	NOTE	59278	USTN	2.00000	11/30/04	50,000,000.00	50,113,986.55	50,078,000.00
PSI	NTRD	NOTE	59347	USTN	2.00000	11/30/04	50,000,000.00	50,102,672.12	50,078,000.00
PSI	NTRD	NOTE	59450	USTN	1.75000	12/31/04	50,000,000.00	50,091,681.99	50,031,000.00
PSI	NTRD	NOTE	59451	USTN	1.75000	12/31/04	50,000,000.00	50,091,681.99	50,031,000.00
PSI	NTRD	NOTE	59532	USTN	1.75000	12/31/04	50,000,000.00	50,083,449.94	50,031,000.00
PSI	NTRD	NOTE	59533	USTN	1.75000	12/31/04	50,000,000.00	50,083,449.94	50,031,000.00
PSI	NTRD	NOTE	59550	USTN	1.75000	12/31/04	50,000,000.00	50,083,658.04	50,031,000.00
PSI	NTRD	NOTE	59551	USTN	1.75000	12/31/04	50,000,000.00	50,083,658.04	50,031,000.00
PSI	NTRD	NOTE	59572	USTN	1.75000	12/31/04	50,000,000.00	50,080,965.91	50,031,000.00
PSI	NTRD	NOTE	59573	USTN	1.75000	12/31/04	50,000,000.00	50,080,965.91	50,031,000.00
PSI	NTRD	NOTE	59574	USTN	1.75000	12/31/04	50,000,000.00	50,080,965.91	50,031,000.00
PSI	NTRD	NOTE	59575	USTN	1.75000	12/31/04	50,000,000.00	50,080,965.91	50,031,000.00

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PSI	NTRD	NOTE	59603	USTN	1.87500	11/30/05	50,000,000.00	49,864,583.33	49,734,000.00
PSI	NTRD	NOTE	59604	USTN	1.87500	11/30/05	50,000,000.00	49,864,583.33	49,734,000.00
PSI	NTRD	NOTE	59605	USTN	1.87500	11/30/05	50,000,000.00	49,864,583.33	49,734,000.00
PSI	NTRD	NOTE	59606	USTN	1.87500	11/30/05	50,000,000.00	49,864,583.33	49,734,000.00
PSI	NTRD	NOTE	59934	USTN	1.87500	12/31/05	50,000,000.00	49,975,953.49	49,671,500.00
PSI	NTRD	NOTE	59935	USTN	1.87500	12/31/05	50,000,000.00	49,948,370.73	49,671,500.00
PSI	NTRD	NOTE	59936	USTN	1.87500	12/31/05	50,000,000.00	49,948,370.73	49,671,500.00
PSI	NTRD	NOTE	59937	USTN	1.87500	12/31/05	50,000,000.00	49,975,953.49	49,671,500.00
PSI	NTRD	NOTE	60024	USTN	1.62500	01/31/05	50,000,000.00	50,091,831.31	49,984,000.00
PSI	NTRD	NOTE	60025	USTN	1.62500	01/31/05	50,000,000.00	50,091,831.31	49,984,000.00
PSI	NTRD	NOTE	60321	USTN	1.62500	01/31/05	50,000,000.00	50,091,546.75	49,984,000.00
PSI	NTRD	NOTE	60322	USTN	1.62500	01/31/05	50,000,000.00	50,091,546.75	49,984,000.00
PSI	NTRD	NOTE	60323	USTN	1.62500	01/31/05	50,000,000.00	50,090,572.85	49,984,000.00
PSI	NTRD	NOTE	60324	USTN	1.62500	01/31/05	50,000,000.00	50,090,572.85	49,984,000.00
PSI	NTRD	NOTE	60325	USTN	1.62500	01/31/05	50,000,000.00	50,090,572.85	49,984,000.00
PSI	NTRD	NOTE	60326	USTN	1.62500	01/31/05	50,000,000.00	50,090,572.85	49,984,000.00
PSI	NTRD	NOTE	60437	USTN	1.50000	02/28/05	50,000,000.00	50,069,044.50	49,937,500.00
PSI	NTRD	NOTE	60438	USTN	1.50000	02/28/05	50,000,000.00	50,069,044.50	49,937,500.00
PSI	NTRD	NOTE	60558	USTN	1.25000	05/31/05	50,000,000.00	50,001,289.32	49,718,500.00
PSI	NTRD	NOTE	60559	USTN	1.25000	05/31/05	50,000,000.00	50,001,289.32	49,718,500.00
PSI	NTRD	NOTE	60560	USTN	1.25000	05/31/05	50,000,000.00	50,001,289.32	49,718,500.00
PSI	NTRD	NOTE	60561	USTN	1.25000	05/31/05	50,000,000.00	50,001,289.32	49,718,500.00
PSI	NTRD	NOTE	60562	USTN	1.12500	06/30/05	50,000,000.00	49,929,507.77	49,609,000.00
PSI	NTRD	NOTE	60563	USTN	1.12500	06/30/05	50,000,000.00	49,929,507.77	49,609,000.00
PSI	NTRD	NOTE	60564	USTN	1.12500	06/30/05	50,000,000.00	49,929,507.77	49,609,000.00
PSI	NTRD	NOTE	60565	USTN	1.12500	06/30/05	50,000,000.00	49,929,507.77	49,609,000.00
PSI	NTRD	NOTE	60615	USTN	1.62500	03/31/05	50,000,000.00	50,118,164.06	49,921,500.00
PSI	NTRD	NOTE	60616	USTN	1.62500	03/31/05	50,000,000.00	50,118,164.06	49,921,500.00
PSI	NTRD	NOTE	60638	USTN	1.62500	03/31/05	50,000,000.00	50,124,510.47	49,921,500.00
PSI	NTRD	NOTE	60639	USTN	1.62500	03/31/05	50,000,000.00	50,124,510.47	49,921,500.00
PSI	NTRD	NOTE	60640	USTN	1.25000	05/31/05	50,000,000.00	49,977,742.16	49,718,500.00
PSI	NTRD	NOTE	60641	USTN	1.25000	05/31/05	50,000,000.00	49,977,742.16	49,718,500.00
PSI	NTRD	NOTE	60642	USTN	1.25000	05/31/05	50,000,000.00	49,977,742.16	49,718,500.00
PSI	NTRD	NOTE	60643	USTN	1.25000	05/31/05	50,000,000.00	49,977,742.16	49,718,500.00
PSI	NTRD	NOTE	60964	USTN	1.62500	03/31/05	50,000,000.00	50,102,408.85	49,921,500.00
PSI	NTRD	NOTE	60965	USTN	1.62500	03/31/05	50,000,000.00	50,102,408.85	49,921,500.00
PSI	NTRD	NOTE	60966	USTN	1.62500	03/31/05	50,000,000.00	50,102,408.85	49,921,500.00
PSI	NTRD	NOTE	61066	USTN	1.25000	05/31/05	50,000,000.00	49,931,052.79	49,718,500.00
PSI	NTRD	NOTE	61067	USTN	1.25000	05/31/05	50,000,000.00	49,931,052.79	49,718,500.00
PSI	NTRD	NOTE	61068	USTN	1.25000	05/31/05	50,000,000.00	49,931,052.79	49,718,500.00
PSI	NTRD	NOTE	61069	USTN	1.25000	05/31/05	50,000,000.00	49,931,052.79	49,718,500.00
PSI	NTRD	NOTE	61093	USTN	1.25000	05/31/05	50,000,000.00	49,897,767.45	49,718,500.00

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PSI	NTRD	NOTE	61094	USTN	1.25000	05/31/05	50,000,000.00	49,897,767.45	49,718,500.00
PSI	NTRD	NOTE	61095	USTN	1.50000	03/31/06	50,000,000.00	49,509,200.17	49,203,000.00
PSI	NTRD	NOTE	61096	USTN	1.50000	03/31/06	50,000,000.00	49,509,200.17	49,203,000.00
PSI	NTRD	NOTE	61197	USTN	1.87500	09/30/04	50,000,000.00	50,059,713.38	50,046,500.00
PSI	NTRD	NOTE	61198	USTN	1.87500	09/30/04	50,000,000.00	50,059,713.38	50,046,500.00
PSI	NTRD	NOTE	61327	USTN	2.25000	04/30/06	50,000,000.00	49,744,259.98	49,750,000.00
NOTE Total							4,700,000,000.00	4,702,242,555.29	4,691,787,500.00
PSI	NTRD	SLMA	57561	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,657,000.00
PSI	NTRD	SLMA	57562	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,657,000.00
PSI	NTRD	SLMA	57563	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,801,000.00
PSI	NTRD	SLMA	57564	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,801,000.00
PSI	NTRD	SLMA	60380	SLMA	3.62500	09/30/04	31,720,000.00	31,849,690.63	31,818,966.40
SLMA Total							231,720,000.00	231,849,690.63	230,734,966.40
PSI	NTRD	YANK1	60195	ROYAL BK OF SCOTLAND PLC NY CD	1.15000	10/12/04	50,000,000.00	49,999,956.29	49,948,500.00
PSI	NTRD	YANK1	60211	ROYAL BK OF SCOTLAND PLC NY CD	1.26000	01/24/05	50,000,000.00	50,000,000.00	49,835,000.00
PSI	NTRD	YANK1	60222	RABOBANK NEDERLAND NY CD	1.42000	12/27/04	50,000,000.00	50,042,263.25	49,913,500.00
PSI	NTRD	YANK1	60247	ABN AMRO BK NV CHICAGO CD	1.26000	01/27/05	50,000,000.00	50,001,227.40	49,832,500.00
PSI	NTRD	YANK1	60270	SOCIETE GENERALE NA NY CD	1.40500	09/07/04	25,000,000.00	25,007,110.73	24,998,055.25
PSI	NTRD	YANK1	60327	ROYAL BK OF CANADA NY CD	1.38250	01/31/05	50,000,000.00	50,000,626.60	49,840,000.00
PSI	NTRD	YANK1	60368	LLOYDS TSB BK PLC NY CD	1.09500	08/03/04	25,000,000.00	25,000,006.91	24,998,750.00
PSI	NTRD	YANK1	60545	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/28/05	25,000,000.00	25,000,000.00	24,876,179.75
PSI	NTRD	YANK1	60568	RABOBANK NEDERLAND NY CD	1.25000	02/28/05	50,000,000.00	50,000,000.00	49,780,500.00
PSI	NTRD	YANK1	60579	ABN AMRO BK NV CHICAGO CD	1.24500	03/02/05	50,000,000.00	49,995,618.47	49,752,500.00
PSI	NTRD	YANK1	60594	ROYAL BK OF CANADA NY CD	1.26500	03/03/05	50,000,000.00	49,998,532.78	49,757,000.00
PSI	NTRD	YANK1	60626	BK OF MONTREAL CHICAGO CD	1.10500	09/30/04	50,000,000.00	50,000,414.01	49,961,000.00
PSI	NTRD	YANK1	60764	BNP PARIBAS NY CD	1.12500	12/13/04	50,000,000.00	50,001,845.56	49,868,000.00
PSI	NTRD	YANK1	60817	SOCIETE GENERALE NY CD	1.04500	09/23/04	50,000,000.00	50,000,366.07	49,961,000.00
PSI	NTRD	YANK1	60969	BK OF MONTREAL CHICAGO CD	1.12500	10/07/04	50,000,000.00	50,000,925.26	49,950,000.00
PSI	NTRD	YANK1	60970	BK OF MONTREAL CHICAGO CD	1.09000	09/07/04	50,000,000.00	50,000,511.51	49,974,500.00
PSI	NTRD	YANK1	60982	BK OF NOVA SCOTIA PORTLAND CD	1.13000	10/07/04	50,000,000.00	50,000,905.91	49,950,500.00
PSI	NTRD	YANK1	61011	TORONTO DOMINION BK NY CD	1.08500	09/09/04	25,000,000.00	25,000,134.79	24,986,500.00
PSI	NTRD	YANK1	61047	ROYAL BK OF CANADA NY CD	1.21000	03/14/05	25,000,000.00	24,978,180.14	24,865,000.00
PSI	NTRD	YANK1	61144	BK OF MONTREAL CHICAGO CD	1.09000	08/16/04	50,000,000.00	50,000,204.88	49,990,500.00
PSI	NTRD	YANK1	61192	SOCIETE GENERALE NY CD	1.11000	08/23/04	50,000,000.00	50,000,304.42	49,987,500.00
PSI	NTRD	YANK1	61229	BNP PARIBAS SF CD	1.13000	08/30/04	50,000,000.00	50,000,399.82	49,985,000.00
PSI	NTRD	YANK1	61257	BNP PARIBAS SF CD	1.72500	05/03/05	50,000,000.00	50,003,753.64	49,828,984.50
PSI	NTRD	YANK1	61266	BNP PARIBAS NY CD	1.07500	08/02/04	44,000,000.00	44,000,006.09	43,998,240.00
PSI	NTRD	YANK1	61667	BK OF NOVA SCOTIA NY CD	1.44000	09/17/04	50,000,000.00	50,000,650.53	49,992,000.00
PSI	NTRD	YANK1	61678	BNP PARIBAS SF CD	1.46500	09/24/04	50,000,000.00	50,000,747.22	49,993,000.00
PSI	NTRD	YANK1	61689	SVENSKA HANDELSBANKEN NY CD	1.47000	09/27/04	25,000,000.00	25,000,394.33	24,996,500.00

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PSI	NTRD	YANK1	61804	RABOBANK NEDERLAND NY CD	1.50000	09/30/04	50,000,000.00	50,001,650.22	49,995,500.00
PSI	NTRD	YANK1	61805	LLOYDS TSB BK PLC NY CD	1.50000	09/30/04	50,000,000.00	50,001,645.09	49,995,500.00
PSI	NTRD	YANK1	61855	CIBC NY CD	1.33000	08/23/04	50,000,000.00	50,000,305.02	49,995,000.00
PSI	NTRD	YANK1	61871	CIBC NY CD	1.33000	08/25/04	50,000,000.00	50,000,332.74	49,994,500.00
PSI	NTRD	YANK1	61887	RABOBANK NEDERLAND NY CD	1.52000	09/30/04	50,000,000.00	50,004,111.19	49,997,000.00
PSI	NTRD	YANK1	61919	UBS AG STAMFORD CT CD	1.32000	08/19/04	50,000,000.00	50,000,249.66	49,997,338.00
PSI	NTRD	YANK1	61927	TORONTO DOMINION BK NY CD	1.43000	09/15/04	50,000,000.00	50,000,623.45	49,985,903.00
PSI	NTRD	YANK1	61933	UBS AG STAMFORD CT CD	1.41500	09/14/04	50,000,000.00	50,000,914.46	49,991,000.00
PSI	NTRD	YANK1	61983	BARCLAYS BK PLC CD	1.35000	08/25/04	50,000,000.00	50,000,332.90	49,995,500.00
PSI	NTRD	YANK1	61987	RABOBANK NEDERLAND NY CD	1.54000	10/20/04	50,000,000.00	49,998,878.50	49,988,500.00
PSI	NTRD	YANK1	62018	SOCIETE GENERALE NY CD	1.46000	09/29/04	50,000,000.00	50,000,817.33	49,992,000.00
PSI	NTRD	YANK1	62047	TORONTO DOMINION BK NY CD	1.44000	09/02/04	44,000,000.00	44,000,390.56	43,999,189.52
YANK1 Total							<u>1,788,000,000.00</u>	<u>1,788,045,337.73</u>	<u>1,785,747,640.02</u>
				PSI-NTRD Total			14,464,999,292.72	14,465,152,579.16	14,430,041,719.22
				PSI Historical Cost				<u>14,482,062,930.64</u>	

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SPI	AST	BOND	10283	U.S.T. BOND	10.37500	11/15/12	250,000.00	246,959.84	304,920.00
BOND Total							250,000.00	246,959.84	304,920.00
AST - ATTORNEY SETTLEMENT TRUST Total							250,000.00	246,959.84	304,920.00
SPI	BLPSI	TBIL	60753	UST BILL	0.98901	09/16/04	500,000.00	499,368.13	499,135.00
SPI	BLPSI	TBIL	61497	UST BILL	1.39000	12/02/04	500,000.00	497,625.42	497,325.00
SPI	BLPSI	TBIL	61902	UST BILL	1.28500	10/14/04	500,000.00	498,679.30	498,545.00
SPI	BLPSI	TBIL	61903	UST BILL	1.43500	11/18/04	500,000.00	497,827.57	497,670.00
SPI	BLPSI	TBIL	61913	UST BILL	1.62989	01/13/05	500,000.00	496,264.84	496,035.00
TBIL Total							2,500,000.00	2,489,765.26	2,488,710.00
BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total							2,500,000.00	2,489,765.26	2,488,710.00
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	174,898.81	174,898.81	174,898.81
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	176,037.26	176,037.26	176,037.26
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	58,976.51	58,976.51	58,976.51
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	237,458.02	237,458.02	237,458.02
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	159,740.12	159,740.12	159,740.12
SPI	GF	1TRD	14004	FLYING TRIANGLE LOAN	5.50000	08/01/12	60,000.05	60,000.05	60,000.05
SPI	GF	1TRD	15858	FLYING TRIANGLE LOAN	5.50000	07/01/13	44,386.93	44,386.93	44,386.93
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01/01/14	123,198.02	123,198.02	123,198.02
SPI	GF	1TRD	17270	FLYING TRIANGLE LOAN	5.50000	04/01/14	193,567.50	193,567.50	193,567.50
SPI	GF	1TRD	17567	FLYING TRIANGLE LOAN-SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE LOAN	5.50000	05/01/14	70,325.43	70,325.43	70,325.43
1TRD Total							1,561,088.65	1,561,088.65	1,561,088.65
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	7,628.26	7,628.26	7,628.26
2TRD Total							7,628.26	7,628.26	7,628.26
SPI	GF	LTBD	7563	CI BOND 2608 7.0	7.00000	01/02/05	81,615.54	81,615.54	82,928.73
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
LTBD Total							5,536,615.54	5,536,615.54	5,537,928.73
GF - GENERAL FUND Total							7,105,332.45	7,105,332.45	7,106,645.64
SPI	LACOE	GIC4	61825	AIGMFCIA-ALHAMBRA USD	2.24000	06/28/05	5,071,239.66	5,071,239.66	5,071,239.66
SPI	LACOE	GIC4	61826	AIGMFCIA-BURBANK USD	2.24000	06/28/05	3,959,470.15	3,959,470.15	3,959,470.15
SPI	LACOE	GIC4	61827	AIGMFCIA-CERRITOS CCD	2.24000	06/28/05	2,583,718.90	2,583,718.90	2,583,718.90
SPI	LACOE	GIC4	61828	AIGMFCIA-CHARTER OAK USD	2.24000	06/28/05	2,025,295.86	2,025,295.86	2,025,295.86
SPI	LACOE	GIC4	61829	AIGMFCIA-CITRUS CCD	2.24000	06/28/05	4,629,577.78	4,629,577.78	4,629,577.78
SPI	LACOE	GIC4	61830	AIGMFCIA-EL MONTE UNION HS	2.24000	06/28/05	2,040,525.57	2,040,525.57	2,040,525.57
SPI	LACOE	GIC4	61831	AIGMFCIA-GLENDAL CCD	2.24000	06/28/05	4,050,848.46	4,050,848.46	4,050,848.46
SPI	LACOE	GIC4	61832	AIGMFCIA-HAWTHORNE SD	2.24000	06/28/05	64,884.06	64,884.06	64,884.06

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SPI	LACOE	GIC4	61833	AIGMFCIA-LA CANADA USD	2.24000	06/28/05	1,258,733.34	1,258,733.34	1,258,733.34
SPI	LACOE	GIC4	61834	AIGMFCIA-LONG BEACH CCD	2.24000	06/28/05	2,071,239.63	2,071,239.63	2,071,239.63
SPI	LACOE	GIC4	61835	AIGMFCIA-MONROVIA USD	2.24000	06/28/05	2,411,115.41	2,411,115.41	2,411,115.41
SPI	LACOE	GIC4	61836	AIGMFCIA-PALMDALE SD	2.24000	06/28/05	10,147,812.59	10,147,812.59	10,147,812.59
SPI	LACOE	GIC4	61837	AIGMFCIA-PALOS VERDES PEN USD	2.24000	06/28/05	5,071,239.63	5,071,239.63	5,071,239.63
SPI	LACOE	GIC4	61838	AIGMFCIA-REDONDO BEACH USD	2.24000	06/28/05	3,700,564.94	3,700,564.94	3,700,564.94
SPI	LACOE	GIC4	61839	AIGMFCIA-SANTA MONICA CCD	2.24000	06/28/05	5,071,239.62	5,071,239.62	5,071,239.62
GIC4 Total							54,157,505.60	54,157,505.60	54,157,505.60
LACOE - LA COUNTY OFFICE OF EDUCATION Total							54,157,505.60	54,157,505.60	54,157,505.60
SPI	LAUSDK	FFCB	55846	FFCB 2.375	2.37500	10/01/04	50,000,000.00	50,090,211.27	50,062,500.00
SPI	LAUSDK	FFCB	55847	FFCB 2.375 10-01-04	2.37500	10/01/04	36,308,000.00	36,371,675.16	36,353,385.00
FFCB Total							86,308,000.00	86,461,886.43	86,415,885.00
SPI	LAUSDK	FHLB	55734	FHLB 1.875	1.87500	02/15/05	50,000,000.00	50,074,250.00	49,953,000.00
SPI	LAUSDK	FHLB	55735	FHLB 1.875	1.87500	02/15/05	33,230,000.00	33,279,346.55	33,198,763.80
SPI	LAUSDK	FHLB	55736	FHLB 1.875	1.87500	02/15/05	10,000,000.00	10,014,321.63	9,990,600.00
SPI	LAUSDK	FHLB	55739	FHLB 1.625	1.62500	04/15/05	48,400,000.00	48,406,776.00	48,218,500.00
SPI	LAUSDK	FHLB	55740	FHLB 1.625	1.62500	04/15/05	34,700,000.00	34,704,164.00	34,569,875.00
FHLB Total							176,330,000.00	176,478,858.18	175,930,738.80
SPI	LAUSDK	FHLM	55737	FHLMC 1.875	1.87500	01/15/05	43,000,000.00	43,067,275.74	43,000,000.00
SPI	LAUSDK	FHLM	55738	FHLMC 1.875	1.87500	01/15/05	50,000,000.00	50,078,227.61	50,000,000.00
SPI	LAUSDK	FHLM	55800	FHLMC 3.25	3.25000	11/15/04	50,000,000.00	50,266,032.47	50,234,000.00
SPI	LAUSDK	FHLM	55803	FHLMC 3.25	3.25000	11/15/04	39,500,000.00	39,710,165.65	39,684,860.00
FHLM Total							182,500,000.00	183,121,701.47	182,918,860.00
SPI	LAUSDK	FNMA	55773	FNMA 1.875	1.87500	12/15/04	50,000,000.00	50,063,253.62	50,046,500.00
SPI	LAUSDK	FNMA	55774	FNMA 1.875	1.87500	12/15/04	40,300,000.00	40,350,982.42	40,337,479.00
FNMA Total							90,300,000.00	90,414,236.04	90,383,979.00
SPI	LAUSDK	NOTE	55776	UST NOTE 1.50	1.50000	02/28/05	43,500,000.00	43,508,913.86	43,445,625.00
SPI	LAUSDK	NOTE	55877	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,037,753.14	50,031,000.00
SPI	LAUSDK	NOTE	55878	USTN 2.125	2.12500	08/31/04	37,300,000.00	37,328,163.84	37,323,126.00
NOTE Total							130,800,000.00	130,874,830.84	130,799,751.00
SPI	LAUSDK	SLMA	55775	SLMA 2.00	2.00000	03/15/05	50,000,000.00	50,122,174.56	49,968,500.00
SLMA Total							50,000,000.00	50,122,174.56	49,968,500.00
LAUSDK - LAUSD MEASURE K Total							716,238,000.00	717,473,687.52	716,417,713.80
SPI	MAST	BOND	10524	UST BOND 10.375	10.37500	11/15/12	75,000.00	74,083.07	91,476.00

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SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	87,543.58	103,885.30
		BOND Total					160,000.00	161,626.65	195,361.30
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					160,000.00	161,626.65	195,361.30
SPI	SANIT	FFCB	59996	FFCB 4.00 (CALLABLE)	4.00000	01/05/09	165,000.00	164,853.88	164,381.25
		FFCB Total					165,000.00	164,853.88	164,381.25
SPI	SANIT	FHLB	58460	FHLB 4.15 (CALLABLE)	4.15000	09/09/08	365,000.00	365,000.00	365,795.70
SPI	SANIT	FHLB	61510	FHLB 4.75 [CALLABLE]	4.75000	06/23/09	170,000.00	170,000.00	172,442.90
		FHLB Total					535,000.00	535,000.00	538,238.60
SPI	SANIT	FNMA	43412	FNMA 7.125	7.12500	02/15/05	260,000.00	259,552.21	266,986.20
SPI	SANIT	FNMA	56407	FNMA 3.71 (CALLABLE)	3.71000	04/30/08	12,000.00	12,000.00	11,977.44
SPI	SANIT	FNMA	58039	FNMA 3.57 (CALLABLE)	3.57000	08/06/08	272,000.00	272,000.00	269,280.00
SPI	SANIT	FNMA	58661	FNMA 4.45 (CALLABLE)	4.45000	09/30/08	228,000.00	228,000.00	228,925.68
SPI	SANIT	FNMA	59555	FNMA 4.06 (CALLABLE)	4.06000	12/16/08	7,000.00	7,000.00	7,006.51
SPI	SANIT	FNMA	59962	FNMA 4.04 (CALLABLE)	4.04000	01/20/09	656,000.00	656,000.00	655,586.72
SPI	SANIT	FNMA	59998	FNMA 4.10 (CALLABLE)	4.10000	01/20/09	640,000.00	640,000.00	640,595.20
		FNMA Total					2,075,000.00	2,074,552.21	2,080,357.75
SPI	SANIT	NOTE	48628	USTN 6.50	6.50000	08/15/05	111,000.00	113,051.65	115,995.00
SPI	SANIT	NOTE	49241	USTN 4.625	4.62500	05/15/06	162,000.00	164,329.08	167,770.44
SPI	SANIT	NOTE	50261	USTN 3.50	3.50000	11/15/06	96,000.00	94,140.13	97,409.28
SPI	SANIT	NOTE	52121	USTN 4.375	4.37500	05/15/07	127,000.00	127,460.45	131,563.11
SPI	SANIT	NOTE	54206	USTN 7.00	7.00000	07/15/06	129,000.00	139,517.16	139,561.23
SPI	SANIT	NOTE	54207	USTN 5.75	5.75000	11/15/05	148,000.00	154,360.17	154,475.00
SPI	SANIT	NOTE	54208	USTN 3.25	3.25000	08/15/07	129,000.00	130,109.33	129,523.74
SPI	SANIT	NOTE	54304	USTN 5.875	5.87500	11/15/04	221,000.00	223,530.80	223,691.78
SPI	SANIT	NOTE	54317	USTN 3.50	3.50000	11/15/06	228,000.00	232,712.68	231,347.04
SPI	SANIT	NOTE	57737	USTN 2.125 (PD3)	2.12500	08/31/04	114,000.00	114,105.14	114,070.68
SPI	SANIT	NOTE	57738	USTN 2.00 (PD3)	2.00000	11/30/04	110,000.00	110,330.05	110,171.60
SPI	SANIT	NOTE	57739	USTN 1.625 (PD3)	1.62500	03/31/05	72,000.00	72,219.83	71,886.96
SPI	SANIT	NOTE	57740	USTN 6.25 (PD3)	6.25000	02/15/07	157,000.00	173,928.26	169,657.34
SPI	SANIT	NOTE	57741	USTN 4.375 (PD3)	4.37500	05/15/07	162,000.00	172,576.51	167,820.66
SPI	SANIT	NOTE	57742	USTN 3.00 (PD3)	3.00000	11/15/07	144,000.00	147,978.36	143,144.64
SPI	SANIT	NOTE	57743	USTN 3.00 (PD3)	3.00000	02/15/08	107,000.00	109,869.56	105,996.34
SPI	SANIT	NOTE	57744	USTN 2.625 (PD3)	2.62500	05/15/08	107,000.00	108,334.21	104,191.25
SPI	SANIT	NOTE	57745	USTN 1.25 (PD3)	1.25000	05/31/05	72,000.00	72,019.34	71,594.64
SPI	SANIT	NOTE	57746	USTN 1.125 (PD3)	1.12500	06/30/05	97,000.00	96,850.20	96,241.46
SPI	SANIT	NOTE	57747	USTN 5.75 (PD3)	5.75000	11/15/05	87,000.00	91,811.16	90,806.25
SPI	SANIT	NOTE	57748	USTN 5.625 (PD3)	5.62500	02/15/06	110,000.00	116,979.16	115,362.50
SPI	SANIT	NOTE	57749	USTN 2.00 (PD3)	2.00000	05/15/06	121,000.00	122,005.80	119,827.51

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SPI	SANIT	NOTE	57750	USTN 7.00 (PD3)	7.00000	07/15/06	165,000.00	181,848.82	178,508.55
SPI	SANIT	NOTE	57751	USTN 3.50 (PD3)	3.50000	11/15/06	183,000.00	190,182.90	185,686.44
SPI	SANIT	NOTE	57752	USTN 3.25 (PD3)	3.25000	08/15/07	143,000.00	148,116.56	143,580.58
SPI	SANIT	NOTE	57773	USTN 1.125	1.12500	06/30/05	111,000.00	110,813.45	110,131.98
SPI	SANIT	NOTE	60932	USTN 1.50	1.50000	03/31/06	272,000.00	271,522.92	267,664.32
NOTE Total							3,685,000.00	3,790,703.68	3,757,680.32
SANIT - SANITATION DISTRICT Total							6,460,000.00	6,565,109.77	6,540,657.92
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/04	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/04	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/04	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/04	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/04	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/04	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/04	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/04	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/04	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/04	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/04	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/04	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/04	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/04	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/04	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/04	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/04	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/04	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/04	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/04	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/04	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/04	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/04	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/04	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/04	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/04	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/04	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/04	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/04	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/04	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/04	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/04	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/04	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/04	8,000,000.00	8,000,000.00	8,000,000.00

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SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/04	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/04	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/04	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/04	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/04	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/04	141,619.71	141,619.71	141,619.71
CTDQ Total							39,736,779.61	39,736,779.61	39,736,779.61
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,736,779.61	39,736,779.61	39,736,779.61
SPI	SCP61	FHLB	60904	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,941,860.00
FHLB Total							3,000,000.00	3,000,000.00	2,941,860.00
SCP61 - SCAQMD GENERAL FUND Total							3,000,000.00	3,000,000.00	2,941,860.00
SPI	SCP6F	FHLB	60906	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,941,860.00
FHLB Total							3,000,000.00	3,000,000.00	2,941,860.00
SCP6F - SCAQMD MOBILE SOURCE AIR Total							3,000,000.00	3,000,000.00	2,941,860.00
SPI	SCU5F	FHLB	60905	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,941,860.00
FHLB Total							3,000,000.00	3,000,000.00	2,941,860.00
SCU5F - SCAQMD CLEAN FUELD PROGRAM FUND Total							3,000,000.00	3,000,000.00	2,941,860.00
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/04	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/04	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/04	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/04	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/04	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/04	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/04	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/04	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/04	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/04	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/04	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/04	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/04	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/04	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/04	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/04	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/04	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/04	132,118.17	132,118.17	132,118.17

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SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/04	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/04	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/04	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/04	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/04	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/04	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/04	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/04	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/04	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/04	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/04	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/04	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/04	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/04	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/04	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/04	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/04	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/04	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/04	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/04	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/04	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/04	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/04	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/04	40,971.19	40,971.19	40,971.19
CTDQ Total							11,496,021.95	11,496,021.95	11,496,021.95
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							11,496,021.95	11,496,021.95	11,496,021.95
SPI	SSTF	BOND	40242	USTBOND 11.25	11.25000	02/15/15	225,000.00	229,351.26	350,014.50
BOND Total							225,000.00	229,351.26	350,014.50
SSTF - SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	229,351.26	350,014.50
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/04	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/04	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/04	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/04	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/04	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/04	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/04	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/04	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/04	106,776.50	106,776.50	106,776.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 31, 2004
Fund: Special Purpose Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/04	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/04	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/04	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/04	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/04	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/04	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/04	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/04	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/04	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/04	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/04	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/04	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/04	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/04	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/04	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/04	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/04	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/04	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/04	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/04	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/04	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/04	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/04	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/04	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/04	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/04	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/04	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/04	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/04	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/04	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/04	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/04	40,077.53	40,077.53	40,077.53
CTDQ Total							11,245,269.36	11,245,269.36	11,245,269.36
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							11,245,269.36	11,245,269.36	11,245,269.36
SPI Total							858,573,908.97	859,907,409.27	858,865,179.68
SPI Historical Cost							866,228,816.66		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/04
TRUSTEE: BANKERS TRUST CORP.
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$4,780,402.81</u>
	BANKERS TRUST CORP. - TRUSTEE TOTAL	<u><u>\$4,780,402.81</u></u> (1)

NOTE:

- (1) June 30, 2004
- (2) May 31, 2004
- (3) April 30, 2004
- (4) March 31, 2004
- (5) February 29, 2004
- (6) December 31, 2003
- (7) August 31, 2003

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/04
 TRUSTEE: BNY WESTERN TRUST
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	\$1,920,786.49
12/11/96	CFD #2/CI 2656-M SERIES A & B	768,659.70
	FLOOD CONTROL REFUNDING SER 2003A	2,493.54
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	1,907,109.95
12/09/99	LANCASTER LIBRARY	266,114.73
05/01/93	LANCASTER SHERIFF	1,973,629.39
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	0.00
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	8,477.65
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	247,552.80
10/15/96	MULTIPLE CAP V SER A	5,850,615.13
06/03/97	MULTIPLE CAP V SER B	10,698,748.94
04/01/00	MULTIPLE CAP VI SER A	12,908,372.08
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	13,849,753.32
11/01/00	LAC-CAL 2000, SER A	900,033.53
	C.I. 2658M	839.06
BNY WESTERN TRUST - TRUSTEE SUBTOTAL		\$51,303,186.31 (1)

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/04
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,137.91
	ROSEMEAD ELEM SD COP 1996	315,459.22
	LACOE PROJ AND LEASE PYMT FD	86.05
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	<u>40,035,222.25</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>40,351,905.43</u>
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$91,655,091.74</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$15,315,370.51
12/01/98	DISNEY PROJECT (Partial Refund), 1998	5,859,453.00
02/09/93	DISNEY PROJECT, 1993	7,165,034.15
	LAC-CAL 2002, SER A	1,007,931.60
07/01/93	MARINA DEL REY FINANCING, SERIES A	26,465,839.93
11/01/97	MASTER REFUNDING 1997, SERIES A	20,549,937.17
12/09/92	MASTER REFUNDING PROJECT, 1992	12,159,932.18
	MASTER REFUNDING 2002, SERIES A	3,030,357.43
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	28,754,165.60
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	1,087,584.11
	COMMUNITY FACILITIES DIST. NO. 3	12,156,685.30
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	10,806,174.58
	COMMUNITY FACILITIES DIST. NO. 7	0.00
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	96,815,959.39
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	170,379.41
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	<u>133,144,024.61</u>
	U.S. BANK TRUST - TRUSTEE TOTAL	<u><u>\$374,488,828.97</u></u> (1)

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 1997 SER B	\$0.00 (3)
	ABC USD 2003 GO REF SER A	18,585,651.56
	ACTON AGUA DULCE 1999A COP	355,434.58
	ARCADIA USD 1993A GOB	0.00 (3)
	ALHAMBRA CITY ELEM 1999A GOB	0.00 (3)
	AZUSA USD 2002 SER A	0.00 (3)
	CENTINELA VALLEY UNION HSD GOB 2000 A&B	19,423,849.67 (5)
	CENTINELA VALLEY UNION SD GOB 2002 A	0.00 (3)
	CULVER CITY SD ELEC96 SER 1999	0.00 (3)
	DOWNEY USD GOB 96 SER A	1.00
	DOWNEY USD GOB 96 SER D	0.00 (3)
	DUARTE USD 1998 SER B & C	0.00 (3)
	INGLEWOOD USD 2000 COP SER B	5.91
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	1,585,000.76
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	930,408.22
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	0.09 (5)
	LANCASTER SD ELEC 1999 SER A	0.00 (3)
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	14,932,894.90
	U.S. BANK SCHOOLS - SUB TOTAL	\$55,813,246.69

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LITTLE LAKE SD 1993	0.00 (5)
	LITTLE LAKE SD 2000 SER A	0.00 (3)
	LITTLE LAKE SD 2002 SER B	0.00 (3)
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00 (3)
	PASADENA CCD 1993 SERIES A	0.00 (4)
	PASADENA USD ELEC 1997 SER B	0.00 (3)
	PASADENA CCD GOB ELEC 2002 SER A	258,641.16 (6)
	POMONA USD GOB 2000 SER A	0.00 (3)
	POMONA USD 1991	0.00 (3)
	POMONA USD GOB SER A,B,C,D 1998	23,927,017.30
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	15.91
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	103.21
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$24,185,777.58

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00 (3)
	SANTA MONICA/MALIBU USD SER 1999	0.00 (3)
	SANTA MONICA/MALIBU USD SER 2001	0.00 (5)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00 (3)
	SAUGUS UNION HSD 1993A GOB	0.00 (3)
	SOUTH PASADENA USD ELEC 1995 SER C	0.00 (3)
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00 (3)
	WALNUT VALLEY USD GOB 2000 SER A	0.00 (3)
	WEST COVINA 2000 GOB SER A, B & C	19,738,381.49 (7)
	WEST COVINA GOB REFUNDING SER A	0.00 (3)
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00 (3)
	WHITTIER UNION HSD ELEC 1999 SER A	0.00 (3)
	WISEBURN SD ELEC 1997 SER 1999 A	0.00 (3)
	U.S. BANK SCHOOLS - SUB TOTAL	<u>\$19,738,381.49</u>
	U.S. BANK SCHOOLS - TOTAL	<u><u>\$99,737,405.76</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/04
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$30,343,807.11
	Capital Guardian International (NON US)	12,947,567.53
	Delaware International Equity Fund	59,706,185.14
	DIA Medium Size Company fund	347,483,028.14
	Los Angeles County Holding Account	1,536,795.60
	Los Angeles County Investment Fund	5,388,713.75
	Los Angeles County Stable Income Fund	1,508,226,744.32
	Pimco High Yield Fund-Institutional	28,016,587.60
	Pre-Assembled Portfolio A	29,258,495.36
	Pre-Assembled Portfolio B	16,489,327.48
	Pre-Assembled Portfolio C	37,189,146.64
	Pre-Assembled Portfolio D	152,863,805.75
	Pre-Assembled Portfolio E	73,851,925.50
	Putnam High Yeild Advantage Fund	0.00
	Small Cap Equity Managed by Brandywine	232,968,755.81
	State Street S & P 500 Flagship Series C	466,955,906.36
	Washington Mutual Bank Fund	65,259,742.87
		<u>\$3,068,486,534.96</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/04
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	79,603.42
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,478.92
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>201,710,401.16</u>
	TREASURER TOTAL	<u><u>202,092,483.50</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/04
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$71,245,000.00
	CASH AND EQUIVALENTS	<u>56,419.18</u>
	PFM - TRUSTEE TOTAL	<u><u>\$71,301,419.18</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/04
MANAGER: TCW
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>608,311.61</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$608,311.61</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/04
TRUSTEE: UNION BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 2001, SERIES A	1,022,028.08 (1)
	EAST WHITTIER CITY SD 1997 SER A	<u>745,369.75</u>
		<u><u>\$1,767,397.83</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/04
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	\$4,732,213.89 (1)
11/01/99	LAC-CAL 1999, SERIES A	748,220.13 (1)
	LAUSD 2000D ESCROW FUND	<u>104,718,030.89 (2)</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$110,198,464.91</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFM -						
51159	GECC FRN	1.65	03/15/05	25,000,000.00	25,001,587.60	Cpn rate=3mo US\$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A.Short 1st cpn.
CNFM Totals:				25,000,000.00	25,001,587.60	
FRAQ2-						
52896	FHLB	1.23	08/05/04	50,000,000.00	49,999,726.40	Cpn rate=3mo US\$LIBOR +5bp. Iss'r Opt to flip cpn to 3.75% on 8/5/03. Unsec'd.
57338	FHLB (CALLABLE)	2.27	06/16/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
60296	FNMA (CALLABLE)	1.65	02/17/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 02/05; thereafter 2.5%. Unsec'd. Book entry.
61329	FNMA (CALLABLE)	2.28	05/24/07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +100bp to 05/05; thereafter 4.17%. Unsec'd. Book entry.
61766	FNMA (CALLABLE)	2.63	07/20/07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +100bp to 07/05; thereafter 4.3%. Unsec'd. Book entry.
61926	FHLMC (CALLABLE)	1.72	09/22/05	50,000,000.00	50,014,978.45	Cpn rate=3mo US\$LIBOR +17bp to 09/04; 3% thereafter. Unsec'd. Book entry.
FRAQ2 Totals:				300,000,000.00	300,014,704.85	
CORPORATE AND AGENCY ISSUED TOTAL				325,000,000.00	325,016,292.45	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
54350	LACCAL BANS	4.25	06/30/05	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
57259	LACCAL BANS	4.25	06/30/05	5,000,000.00	5,000,000.00	
59257	LACCAL BANS	2.13	06/30/06	5,000,000.00	5,000,000.00	
60180	LACCAL BANS	2.13	06/30/06	5,000,000.00	5,000,000.00	
BAN Totals:				25,000,000.00	25,000,000.00	
COP1 - LACCAL MARINA DEL REY SER C						
18535	LACCAL MARINA DEL REY SER C	4.91	08/01/07	15,277,682.84	15,277,682.84	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments.
58328	LACCAL MARINA DEL REY SER C	4.91	08/01/07	380.68	380.68	
28344	LACCAL MARINA DEL REY SER C	4.91	08/01/07	318.47	318.47	
28369	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,360.01	1,360.01	
58384	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,022.06	1,022.06	
58425	LACCAL MARINA DEL REY SER C	4.91	08/01/07	357.01	357.01	
58439	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,664.94	1,664.94	
58457	LACCAL MARINA DEL REY SER C	4.91	08/01/07	746.67	746.67	
58472	LACCAL MARINA DEL REY SER C	4.91	08/01/07	178.24	178.24	
58499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,789.12	1,789.12	
58522	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,970.18	1,970.18	
58614	LACCAL MARINA DEL REY SER C	4.91	08/01/07	454.39	454.39	
58632	LACCAL MARINA DEL REY SER C	4.91	08/01/07	794.94	794.94	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
58667	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,575.60	1,575.60	
58698	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,944.70	1,944.70	
58714	LACCAL MARINA DEL REY SER C	4.91	08/01/07	272.71	272.71	
58731	LACCAL MARINA DEL REY SER C	4.91	08/01/07	305.62	305.62	
58754	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,196.02	1,196.02	
58842	LACCAL MARINA DEL REY SER C	4.91	08/01/07	120.21	120.21	
58860	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,085.02	1,085.02	
58865	LACCAL MARINA DEL REY SER C	4.91	08/01/07	375.68	375.68	
58898	LACCAL MARINA DEL REY SER C	4.91	08/01/07	140.88	140.88	
58916	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,142.82	1,142.82	
58934	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,401.31	1,401.31	
58956	LACCAL MARINA DEL REY SER C	4.91	08/01/07	311.45	311.45	
58990	LACCAL MARINA DEL REY SER C	4.91	08/01/07	289.40	289.40	
59084	LACCAL MARINA DEL REY SER C	4.91	08/01/07	70.88	70.88	
59122	LACCAL MARINA DEL REY SER C	4.91	08/01/07	135.31	135.31	
59143	LACCAL MARINA DEL REY SER C	4.91	08/01/07	56,012.03	56,012.03	
59157	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,274.47	1,274.47	
59215	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,123.79	1,123.79	
59229	LACCAL MARINA DEL REY SER C	4.91	08/01/07	531.68	531.68	
59331	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,213.71	1,213.71	
59370	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,915.76	1,915.76	
59432	LACCAL MARINA DEL REY SER C	4.91	08/01/07	666.92	666.92	
59449	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,002.53	1,002.53	
59473	LACCAL MARINA DEL REY SER C	4.91	08/01/07	168.33	168.33	
59499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,730.20	2,730.20	
59500	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,086.12	2,086.12	
59546	LACCAL MARINA DEL REY SER C	4.91	08/01/07	9,719.68	9,719.68	
59571	LACCAL MARINA DEL REY SER C	4.91	08/01/07	108.40	108.40	
59583	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,205.41	1,205.41	
59594	LACCAL MARINA DEL REY SER C	4.91	08/01/07	130.74	130.74	
59638	LACCAL MARINA DEL REY SER C	4.91	08/01/07	773.10	773.10	
59655	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,494.81	1,494.81	
59660	LACCAL MARINA DEL REY SER C	4.91	08/01/07	212.74	212.74	
59688	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,000.00	4,000.00	
59716	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,881.07	3,881.07	
59743	LACCAL MARINA DEL REY SER C	4.91	08/01/07	461.51	461.51	
59784	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,351.18	1,351.18	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
59855	LACCAL MARINA DEL REY SER C	4.91	08/01/07	588.15	588.15	
59893	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,035.89	4,035.89	
59906	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,947.01	1,947.01	
59926	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,632.46	1,632.46	
59960	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,566.97	5,566.97	
59994	LACCAL MARINA DEL REY SER C	4.91	08/01/07	498.39	498.39	
60022	LACCAL MARINA DEL REY SER C	4.91	08/01/07	232.14	232.14	
60041	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,119.68	1,119.68	
60049	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,036.25	2,036.25	
60074	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,074.48	1,074.48	
60087	LACCAL MARINA DEL REY SER C	4.91	08/01/07	509.80	509.80	
60193	LACCAL MARINA DEL REY SER C	4.91	08/01/07	820.69	820.69	
60227	LACCAL MARINA DEL REY SER C	4.91	08/01/07	557.17	557.17	
60235	LACCAL MARINA DEL REY SER C	4.91	08/01/07	320.01	320.01	
60295	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,460.93	1,460.93	
60399	LACCAL MARINA DEL REY SER C	4.91	08/01/07	497.35	497.35	
60431	LACCAL MARINA DEL REY SER C	4.91	08/01/07	534.55	534.55	
60473	LACCAL MARINA DEL REY SER C	4.91	08/01/07	679.76	679.76	
60514	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,041.30	5,041.30	
60524	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,828.41	3,828.41	
60541	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,172.29	1,172.29	
60590	LACCAL MARINA DEL REY SER C	4.91	08/01/07	139.62	139.62	
60598	LACCAL MARINA DEL REY SER C	4.91	08/01/07	108.55	108.55	
60658	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,444.31	1,444.31	
60665	LACCAL MARINA DEL REY SER C	4.91	08/01/07	378.71	378.71	
60693	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,010.52	2,010.52	
60710	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,381.78	1,381.78	
60777	LACCAL MARINA DEL REY SER C	4.91	08/01/07	922.37	922.37	
60818	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,205.60	1,205.60	
60852	LACCAL MARINA DEL REY SER C	4.91	08/01/07	436.62	436.62	
60898	LACCAL MARINA DEL REY SER C	4.91	08/01/07	326.21	326.21	
60931	LACCAL MARINA DEL REY SER C	4.91	08/01/07	965.64	965.64	
60949	LACCAL MARINA DEL REY SER C	4.91	08/01/07	675.89	675.89	
61001	LACCAL MARINA DEL REY SER C	4.91	08/01/07	564.61	564.61	
61016	LACCAL MARINA DEL REY SER C	4.91	08/01/07	280.88	280.88	
61065	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,658.83	3,658.83	
61157	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,166.24	1,166.24	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
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SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
61189	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,256.08	5,256.08	
61193	LACCAL MARINA DEL REY SER C	4.91	08/01/07	6,966.22	6,966.22	
61240	LACCAL MARINA DEL REY SER C	4.91	08/01/07	482.76	482.76	
61255	LACCAL MARINA DEL REY SER C	4.91	08/01/07	848.33	848.33	
61305	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,002.61	1,002.61	
61324	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,208.17	1,208.17	
61356	LACCAL MARINA DEL REY SER C	4.91	08/01/07	61,243.85	61,243.85	
61382	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,398.33	2,398.33	
61395	LACCAL MARINA DEL REY SER C	4.91	08/01/07	453.81	453.81	
61402	LACCAL MARINA DEL REY SER C	4.91	08/01/07	979.65	979.65	
61430	LACCAL MARINA DEL REY SER C	4.91	08/01/07	851.41	851.41	
61464	LACCAL MARINA DEL REY SER C	4.91	08/01/07	560.44	560.44	
61477	LACCAL MARINA DEL REY SER C	4.91	08/01/07	607.94	607.94	
61487	LACCAL MARINA DEL REY SER C	4.91	08/01/07	524.24	524.24	
61495	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,053.77	1,053.77	
61513	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,823.46	1,823.46	
61528	LACCAL MARINA DEL REY SER C	4.91	08/01/07	558.57	558.57	
61541	LACCAL MARINA DEL REY SER C	4.91	08/01/07	462.35	462.35	
61545	LACCAL MARINA DEL REY SER C	4.91	08/01/07	291.84	291.84	
61561	LACCAL MARINA DEL REY SER C	4.91	08/01/07	977.30	977.30	
61583	LACCAL MARINA DEL REY SER C	4.91	08/01/07	599.32	599.32	
61604	LACCAL MARINA DEL REY SER C	4.91	08/01/07	544.20	544.20	
61679	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,302.26	2,302.26	
61716	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,110.09	1,110.09	
61724	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,161.92	4,161.92	
61840	LACCAL MARINA DEL REY SER C	4.91	08/01/07	499.58	499.58	
61862	LACCAL MARINA DEL REY SER C	4.91	08/01/07	455.23	455.23	
61878	LACCAL MARINA DEL REY SER C	4.91	08/01/07	42.82	42.82	
61961	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,248.84	1,248.84	
61985	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,301.70	1,301.70	
62000	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,794.32	1,794.32	
62049	LACCAL MARINA DEL REY SER C	4.91	08/01/07	587.80	587.80	
COP1 Totals:				15,544,170.61	15,544,170.61	
LOS ANGELES COUNTY ISSUED TOTAL				40,544,170.61	40,544,170.61	
NTRD - PSI NON-TRADING Total:				365,544,170.61	365,560,463.06	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/04
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
54350	LACCAL	11/15/02	10,000,000.00	4.250%
57259	LACCAL	05/30/03	5,000,000.00	4.250%
59257	LACCAL	10/29/03	5,000,000.00	2.125%
60180	LACCAL	01/16/04	5,000,000.00	2.125%
			<u>25,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of July 31, 2004
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,188,045,337.73	73.57	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	2,732,327,838.37	23.08	DAYS	0.00	0.00	DAYS
GOVERNMENTS	4,702,242,555.29	211.70	DAYS	0.00	0.00	DAYS
AGENCIES	4,490,671,447.56	470.05	DAYS	0.00	0.00	DAYS
MUNICIPALS	40,544,170.61	716.17	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	305,001,587.60	298.74	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	1.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	6,319,642.00	13.00	DAYS	0.00	0.00	DAYS
TOTAL	\$14,465,152,579.16	238.54	DAYS	0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2004
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	08/01/04 - 08/30/04	3,150,023,642.00	21.78	21.78	3,149,004,424.28	21.77	21.77
31 to 60 Days	08/31/04 - 09/29/04	1,553,020,000.00	10.74	32.52	1,552,719,709.14	10.73	32.50
61 to 90 Days	09/30/04 - 10/29/04	1,289,470,000.00	8.91	41.43	1,290,193,765.80	8.92	41.42
91 to 120 Days	10/30/04 - 11/28/04	243,209,000.00	1.68	43.11	243,899,813.76	1.69	43.11
121 to 180 days	11/29/04 - 01/27/05	1,926,280,000.00	13.32	56.43	1,928,683,903.72	13.33	56.44
181 to 270 Days	01/28/05 - 04/27/05	1,307,400,000.00	9.04	65.47	1,308,990,052.11	9.05	65.49
271 to 365 Days	04/28/05 - 07/31/05	1,344,180,000.00	9.29	74.76	1,343,254,914.65	9.29	74.78
1 to 1.5 YEARS	08/01/05 - 01/29/06	1,454,292,000.00	10.05	84.81	1,453,466,862.37	10.05	84.83
1.5 to 2 YEARS	01/30/06 - 07/31/06	1,455,576,000.00	10.06	94.87	1,453,564,613.81	10.05	94.88
2 to 3 YEARS	07/31/06 - 07/31/07	725,615,000.00	5.02	99.89	725,440,904.09	5.01	99.89
3 to 4 YEARS	07/31/07 - 07/31/08	15,544,170.61	0.11	100.00	15,544,170.61	0.11	100.00
4 to 5 YEARS	07/31/08 - 07/31/09	389,480.11	0.00	100.00	389,444.82	0.00	100.00
Portfolio Total:		\$14,464,999,292.72			\$14,465,152,579.16		
AST							
5 to 10 YEARS	07/31/09 - 07/31/14	250,000.00	100.00	100.00	246,959.84	100.00	100.00
Portfolio Total:		\$250,000.00			\$246,959.84		
BLPSI							
31 to 60 Days	08/31/04 - 09/29/04	500,000.00	20.00	20.00	499,368.13	20.10	20.10
61 to 90 Days	09/30/04 - 10/29/04	500,000.00	20.00	40.00	498,679.30	20.00	40.10
91 to 120 Days	10/30/04 - 11/28/04	500,000.00	20.00	60.00	497,827.57	20.00	60.10
121 to 180 days	11/29/04 - 01/27/05	1,000,000.00	40.00	100.00	993,890.26	39.90	100.00
Portfolio Total:		\$2,500,000.00			\$2,489,765.26		
GF							
121 to 180 days	11/29/04 - 01/27/05	89,243.80	1.30	1.30	89,243.80	1.30	1.30
5 to 10 YEARS	07/31/09 - 07/31/14	753,977.93	10.60	11.90	753,977.93	10.60	11.90
10 + YEARS	07/31/14 - 07/31/54	6,262,110.72	88.10	100.00	6,262,110.72	88.10	100.00
Portfolio Total:		\$7,105,332.45			\$7,105,332.45		
LACOE							
271 to 365 Days	04/28/05 - 07/31/05	54,157,505.60	100.00	100.00	54,157,505.60	100.00	100.00
Portfolio Total:		\$54,157,505.60			\$54,157,505.60		
LAUSDK							
31 to 60 Days	08/31/04 - 09/29/04	87,300,000.00	12.20	12.20	87,365,916.98	12.20	12.20

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2004
Attachment XV

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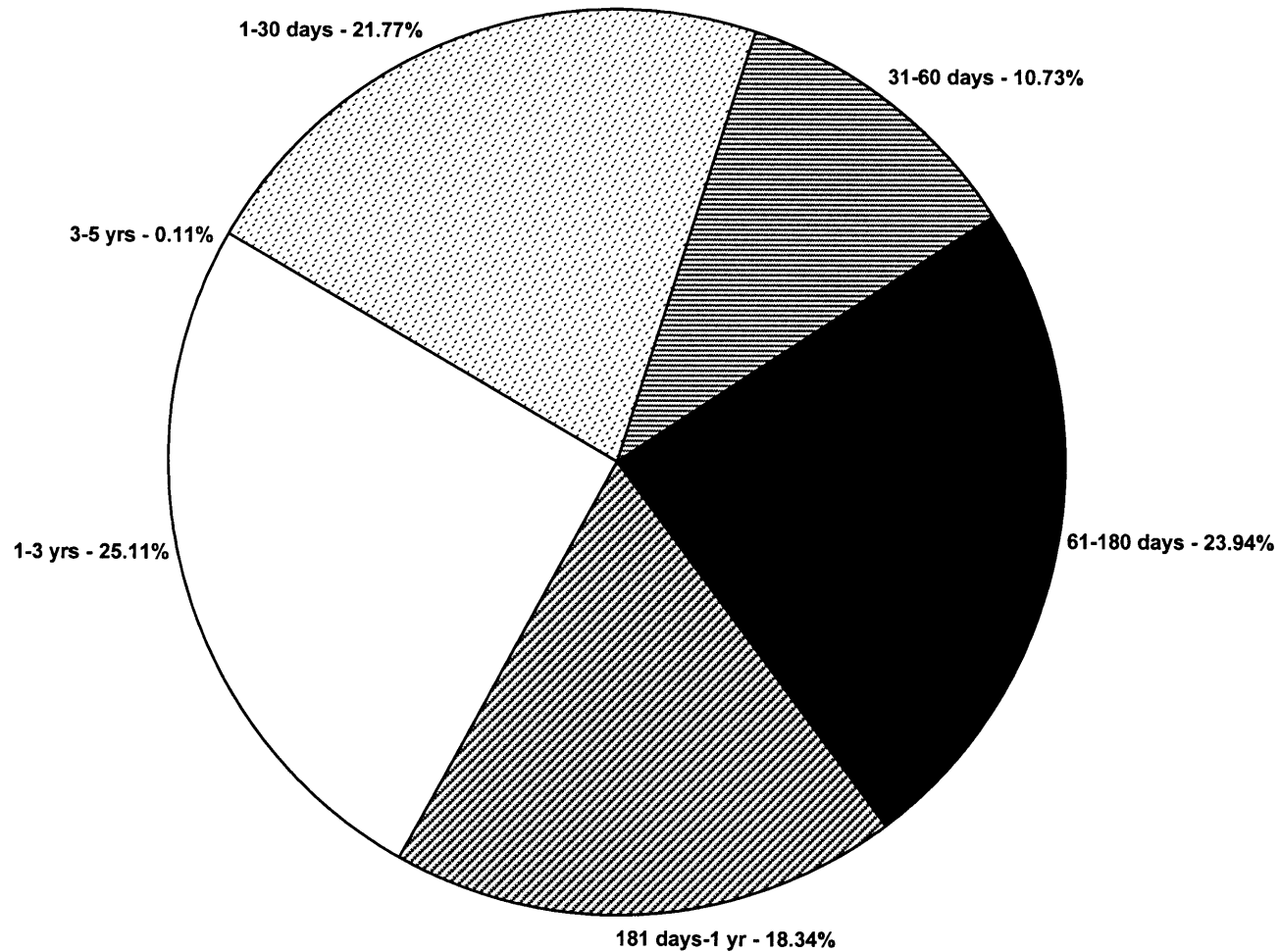
Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
61 to 90 Days	09/30/04 - 10/29/04	86,308,000.00	12.10	24.20	86,461,886.43	12.10	24.30
91 to 120 Days	10/30/04 - 11/28/04	89,500,000.00	12.50	36.70	89,976,198.12	12.50	36.80
121 to 180 Days	11/29/04 - 01/27/05	183,300,000.00	25.60	62.30	183,559,739.39	25.60	62.30
181 to 270 Days	01/28/05 - 04/27/05	269,830,000.00	37.70	100.00	270,109,946.60	37.60	100.00
Portfolio Total:		\$716,238,000.00			\$717,473,687.52		
MAST							
5 to 10 YEARS	07/31/09 - 07/31/14	75,000.00	46.90	46.90	74,083.07	45.80	45.80
10 + YEARS	07/31/14 - 07/31/54	85,000.00	53.10	100.00	87,543.58	54.20	100.00
Portfolio Total:		\$160,000.00			\$161,626.65		
SANIT							
31 to 60 Days	08/31/04 - 09/29/04	114,000.00	1.80	1.80	114,105.14	1.70	1.70
91 to 120 Days	10/30/04 - 11/28/04	221,000.00	3.40	5.20	223,530.80	3.40	5.10
121 to 180 Days	11/29/04 - 01/27/05	110,000.00	1.70	6.90	110,330.05	1.70	6.80
181 to 270 Days	01/28/05 - 04/27/05	332,000.00	5.10	12.00	331,772.04	5.10	11.90
271 to 365 Days	04/28/05 - 07/31/05	280,000.00	4.30	16.40	279,682.99	4.30	16.10
1 to 1.5 YEARS	08/01/05 - 01/29/06	346,000.00	5.40	21.80	359,222.98	5.50	21.60
1.5 to 2 YEARS	01/30/06 - 07/31/06	959,000.00	14.80	36.60	996,202.94	15.20	36.80
2 to 3 YEARS	07/31/06 - 07/31/07	953,000.00	14.80	51.40	991,000.93	15.10	51.90
3 to 4 YEARS	07/31/07 - 07/31/08	642,000.00	9.90	61.30	656,408.02	10.00	61.90
4 to 5 YEARS	07/31/08 - 07/31/09	2,503,000.00	38.70	100.00	2,502,853.88	38.10	100.00
Portfolio Total:		\$6,460,000.00			\$6,565,109.77		
SCAQM							
121 to 180 Days	11/29/04 - 01/27/05	39,736,779.61	100.00	100.00	39,736,779.61	100.00	100.00
Portfolio Total:		\$39,736,779.61			\$39,736,779.61		
SCP61							
2 to 3 YEARS	07/31/06 - 07/31/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP6F							
2 to 3 YEARS	07/31/06 - 07/31/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCU5F							
2 to 3 YEARS	07/31/06 - 07/31/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2004
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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
121 to 180 Days	11/29/04 - 01/27/05	11,496,021.95	100.00	100.00	11,496,021.95	100.00	100.00
Portfolio Total:		\$11,496,021.95			\$11,496,021.95		
SSTF							
10 + YEARS	07/31/14 - 07/31/54	225,000.00	100.00	100.00	229,351.26	100.00	100.00
Portfolio Total:		\$225,000.00			\$229,351.26		
WASIA							
121 to 180 Days	11/29/04 - 01/27/05	11,245,269.36	100.00	100.00	11,245,269.36	100.00	100.00
Portfolio Total:		\$11,245,269.36			\$11,245,269.36		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JULY, 2004
ATTACHMENT XVI**



LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 07/31/04
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,736,779.61
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,496,021.95
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,245,269.36</u>
	LAIF TOTAL	<u><u>\$62,478,070.92</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA

A COMPARISON OF JUNE 2004 WITH JUNE 2003

(DOLLARS IN THOUSANDS)

	JUNE 2004	JUNE 2003	CHANGE
Average Daily Portfolio	\$ 61,516,790	\$ 59,031,809	\$ +2,484,981
Accrued Earnings	\$ 74,059	\$ 82,327	-8,268
Effective Yield	1.469	1.697	-0.228
Average Life-Month End (In Days)	196	212	-16
Total Security Transactions			
Amount	\$ 30,085,127	\$ 49,976,054	\$ -19,890,927
Number	642	1,058	-416
Total Time Deposit Transactions			
Amount	\$ 1,992,000	\$ 2,061,500	\$ -69,500
Number	117	95	+22
Average Workday Investment Activity	\$ 1,458,051	\$ 2,477,979	\$ -1,019,928
Prescribed Demand Account Balances			
For Services	\$ 1,294,415	\$ 1,018,519	\$ +275,896
For Uncollected Funds	\$ 203,313	\$ 171,470	+31,843

**PHILIP ANGELIDES
TREASURER
STATE OF CALIFORNIA**

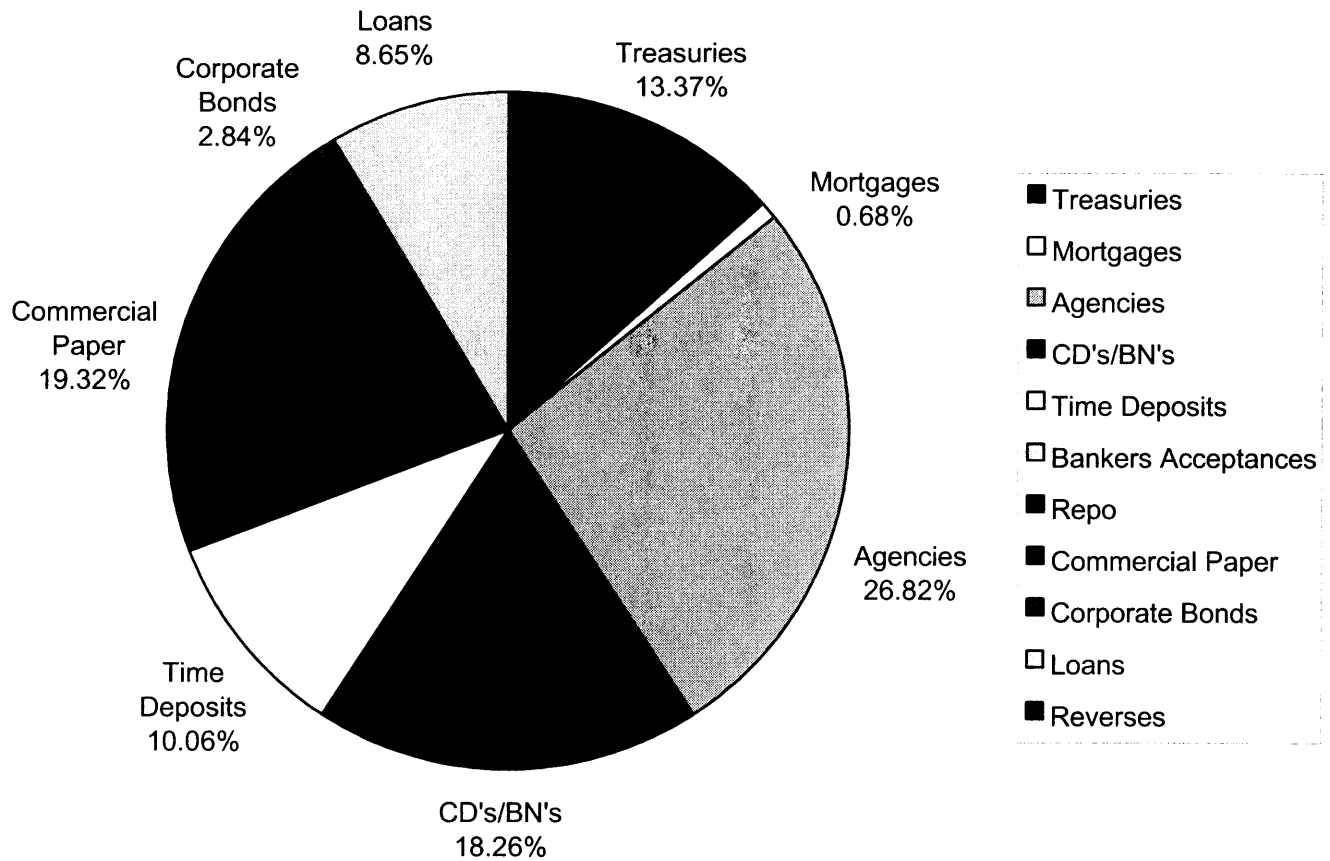
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

June 30, 2004			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 2,485,515	4.31	-0.59
Bonds	0	0.00	0.00
Notes	5,218,873	9.06	+1.18
Strips	0	0.00	0.00
Total Government	\$ 7,704,388	13.37	+0.59
Federal Agency Coupons	\$ 4,263,751	7.40	+0.23
Certificates of Deposit	9,290,086	16.13	-2.70
Bank Notes	1,224,975	2.13	+0.09
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	11,186,900	19.42	-3.19
Time Deposits	5,796,795	10.06	+1.39
GNMAs	453	0.00	0
Commercial Paper	11,127,357	19.32	+2.32
FHLMC/Remics	392,653	0.68	+0.67
Corporate Bonds	1,633,228	2.84	-0.16
Pooled Loans	4,980,113	8.65	+0.76
GF Loans	0	0.00	0.00
Reversed Repurchases	0	0.00	0.00
Total (All Types)	\$ 57,600,699	100.00	

INVESTMENT ACTIVITY

	JUNE 2004		MAY 2004	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	642	\$ 30,085,127	538	\$ 25,590,200
Other	66	617,111	36	604,724
Time Deposits	117	1,992,000	83	1,740,400
Totals	825	\$ 32,694,238	657	\$ 27,935,324
 PMIA Monthly Average Effective Yield	 1.469		 1.426	
Year to Date Yield Last Day of Month	1.532		1.538	

**Pooled Money Investment Account
Portfolio Composition
\$57.6 Billion
06/30/04**



POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/01/04 REDEMPTIONS									
	CP	SAFEWAY	06/01/04	1.060		50,000	21	30,916.66	1.075
	CP	COUNTRY	06/01/04	1.060		30,000	50	44,166.67	1.076
	CP	B/A	06/01/04	1.050		50,000	140	204,166.67	1.072
	CP	B/A	06/01/04	1.080		50,000	146	219,000.00	1.103
	CP	B/A	06/01/04	1.080		50,000	146	219,000.00	1.103
	CP	B/A	06/01/04	1.110		50,000	166	255,916.67	1.134
	CP	B/A	06/01/04	1.110		50,000	166	255,916.67	1.134
	DISC NOTE	FHLMC	06/01/04	1.060		50,000	146	214,944.44	1.082
	DISC NOTE	FHLMC	06/01/04	1.055		50,000	146	213,930.56	1.077
	DISC NOTE	FNMA	06/01/04	1.055		50,000	147	215,395.83	1.077
	DISC NOTE	FNMA	06/01/04	1.055		50,000	147	215,395.83	1.077
06/01/04 PURCHASES									
	CD	RB CANADA	1.330%	10/01/04	1.325	50,000			
	CD	RB CANADA	1.330%	10/01/04	1.325	50,000			
	CD	RB CANADA	1.720%	02/28/05	1.715	50,000			
	CD	RB CANADA	1.720%	02/28/05	1.715	50,000			
	CP	B/A		09/01/04	1.240	50,000			
	CP	B/A		09/01/04	1.240	50,000			
	CP	B/A		09/01/04	1.240	50,000			
	CP	B/A		09/01/04	1.240	50,000			
	CP	B/A		09/01/04	1.240	50,000			
	CP	NCAT		10/20/04	1.390	10,000			
	CP	NCAT		10/20/04	1.390	50,000			
	DISC NOTE	FHLMC		10/20/04	1.330	40,000			
	DISC NOTE	FHLMC		10/20/04	1.330	50,000			
	DISC NOTE	FHLMC		11/30/04	1.470	50,000			
	DISC NOTE	FHLMC		11/30/04	1.470	50,000			
	DISC NOTE	FNMA		02/28/05	1.640	50,000			
	DISC NOTE	FNMA		02/28/05	1.640	50,000			
	DISC NOTE	FNMA		02/28/05	1.640	50,000			
	DISC NOTE	FNMA		02/28/05	1.640	50,000			
06/02/04 REDEMPTIONS									
	CP	FCAR		06/02/04	1.110	50,000	169	260,541.67	1.134
	CP	FCAR		06/02/04	1.110	50,000	169	260,541.67	1.134
	CP	FCAR		06/02/04	1.110	50,000	169	260,541.67	1.134
	MTN FR	FMCC	5.720%	06/02/04	6.101	30,000	1652	5,373,152.83	3.979
06/02/04 PURCHASES									
	BN	WORLD	1.030%	07/06/04	1.050	50,000			
	BN	WORLD	1.030%	07/06/04	1.050	50,000			
	CP	CITI GLOBAL		07/15/04	1.100	50,000			
	CP	CITI GLOBAL		07/15/04	1.100	50,000			
06/03/04 NO REDEMPTIONS									

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/ MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
06/03/04 PURCHASES										
	CD	W/F	1.080%	07/06/04	1.080	50,000				
	CD	W/F	1.080%	07/06/04	1.080	50,000				
	CP	GMAC		07/06/04	1.260	20,000				
	DISC NOTE	FNMA		10/01/04	1.290	30,000				
	DISC NOTE	FHLMC		02/28/05	1.720	50,000				
	DISC NOTE	FHLMC		02/28/05	1.720	50,000				
06/04/04 NO REDEMPTIONS										
06/04/04 PURCHASES										
	CP	FCAR		07/06/04	1.090	50,000				
	CP	FCAR		07/06/04	1.090	50,000				
06/07/04 NO REDEMPTIONS										
06/07/04 PURCHASES										
	CP	GECC		06/08/04	1.000	30,000				
	CP	GECC		06/08/04	1.000	50,000				
	MTN	GMAC	6.125%	09/15/06	4.070	20,000				
06/08/04 REDEMPTIONS										
	CP	GECC		06/08/04	1.000	30,000	1	833.33		1.014
	CP	GECC		06/08/04	1.000	50,000	1	1,388.89		1.014
	CP	GECC		06/08/04	1.010	50,000	11	15,430.56		1.024
	CP	GECC		06/08/04	1.010	50,000	11	15,430.56		1.024
	CP	GECC		06/08/04	1.010	50,000	11	15,430.56		1.024
	CP	GECC		06/08/04	1.010	50,000	11	15,430.56		1.024
	CP	GECC		06/08/04	1.010	50,000	11	15,430.56		1.024
	CP	GECC		06/08/04	1.010	50,000	11	15,430.56		1.024
	CP	B/A		06/08/04	1.080	50,000	153	229,500.00		1.103
	CP	B/A		06/08/04	1.080	50,000	153	229,500.00		1.103
06/08/04 NO PURCHASES										
06/09/04 REDEMPTIONS										
	BN	BANC ONE	1.130%	06/09/04	1.130	50,000	202	317,027.78		1.149
	BN	BANC ONE	1.130%	06/09/04	1.130	50,000	202	317,027.78		1.149
	CP	GECC		06/09/04	1.010	50,000	12	16,833.33		1.024
	CP	GECC		06/09/04	1.010	50,000	12	16,833.33		1.024
	CP	SAFEWAY		06/09/04	1.070	50,000	90	133,750.00		1.088
	CP	GECC		06/09/04	1.120	25,000	173	134,555.56		1.145
	CP	GECC		06/09/04	1.120	50,000	173	269,111.11		1.145
	DISC NOTE	FNMA		06/09/04	1.095	45,000	177	242,268.75		1.119
	DISC NOTE	FNMA		06/09/04	1.095	50,000	177	269,187.50		1.119
	DISC NOTE	FHLMC		06/09/04	1.180	50,000	209	342,527.78		1.208
	DISC NOTE	FHLMC		06/09/04	1.180	50,000	209	342,527.78		1.208

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/09/04 PURCHASES								
	CD	W/F	1.130%	07/15/04	1.130	40,000		
	CD	W/F	1.130%	07/15/04	1.130	50,000		
	CD	W/F	1.130%	07/15/04	1.130	50,000		
	CP	PREFCO		07/09/04	1.100	12,858		
	CP	PREFCO		07/09/04	1.100	50,000		
	TREAS	NOTE	2.500%	05/31/06	2.700	50,000		
06/10/04 REDEMPTIONS								
	CP	GECC		06/10/04	1.010	50,000	13	18,236.11
	CP	GECC		06/10/04	1.010	50,000	13	18,236.11
	CP	W/F		06/10/04	1.030	25,000	20	14,305.56
	CP	W/F		06/10/04	1.030	50,000	20	28,611.11
	CP	GECC		06/10/04	1.030	25,000	20	14,305.56
	CP	GECC		06/10/04	1.030	50,000	20	28,611.11
	TREAS	BILL		06/10/04	0.945	50,000	176	231,000.00
	TREAS	BILL		06/10/04	0.945	50,000	176	231,000.00
06/10/04 NO PURCHASES								
06/11/04 REDEMPTIONS								
	DISC NOTE	FNMA		06/11/04	0.930	50,000	359	463,708.33
	DISC NOTE	FNMA		06/11/04	0.930	50,000	359	463,708.33
	DISC NOTE	FNMA		06/11/04	0.930	50,000	359	463,708.33
	DISC NOTE	FNMA		06/11/04	0.930	50,000	359	463,708.33
06/11/04 NO PURCHASES								
06/14/04 REDEMPTIONS								
	DISC NOTE	FNMA		06/14/04	1.160	50,000	234	377,000.00
	DISC NOTE	FNMA		06/14/04	1.160	50,000	234	377,000.00
06/14/04 PURCHASES								
	CP	HOUSEHOLD		07/06/04	1.100	50,000		
	CP	HOUSEHOLD		07/06/04	1.100	50,000		
	CP	BARTON		07/07/04	1.120	25,000		
	CP	BARTON		07/07/04	1.120	50,000		
	CP	PREFCO		07/12/04	1.170	25,000		
	CP	PREFCO		07/12/04	1.170	50,000		
	TREAS	NOTE	2.500%	05/31/06	2.780	50,000		
06/15/04 REDEMPTIONS								
	MTN	B/A	6.625%	06/15/04	0.974	33,700	356	338,157.66
	MTN	COUNTRY	6.850%	06/15/04	1.155	34,092	361	405,028.09
	MTN	B/A	6.625%	06/15/04	2.850	15,400	692	867,338.79
	MTN	B/A	6.625%	06/15/04	2.945	18,500	700	1,088,393.41

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>DAYS</u>	<u>EARNED</u>	<u>YIELD</u>
06/15/04	REDEMPTIONS (continued)									
	MTN	COUNTRY	6.850%	06/15/04	4.126	19,864	763	1,768,265.69	4.052	
	MTN	B/A	6.625%	06/15/04	3.750	15,000	775	1,236,197.92	3.679	
	MTN	B/A	6.625%	06/15/04	4.080	10,000	795	917,137.50	4.012	
	MTN	B/A	6.625%	06/15/04	3.810	10,000	861	934,936.11	3.739	
	MTN	B/A	6.625%	06/15/04	3.810	20,000	861	1,869,872.22	3.739	
	MTN	B/A	6.625%	06/15/04	4.110	11,350	907	1,200,044.96	4.030	
	MTN	US BANK	6.500%	06/15/04	4.025	25,000	974	2,785,323.30	3.942	
	MTN	B/A	6.625%	06/15/04	5.120	25,000	1085	3,894,362.58	5.048	

06/15/04 PURCHASES

CD	CS/FST BOSTON	1.110%	07/06/04	1.100	50,000					
CD	CS/FST BOSTON	1.110%	07/06/04	1.100	50,000					
CD	CS/FST BOSTON	1.110%	07/06/04	1.100	50,000					
CD	W/F	1.190%	07/21/04	1.190	50,000					
CD	W/F	1.190%	07/21/04	1.190	50,000					
CD	S-E BANK	1.220%	07/21/04	1.220	50,000					
CD	S-E BANK	1.220%	07/21/04	1.220	50,000					
CP	SARA LEE		07/01/04	1.100	44,000					
CP	BARTON		07/06/04	1.130	5,412					
CP	BARTON		07/06/04	1.130	50,000					
CP	BARTON		07/06/04	1.130	50,000					
CP	BARTON		07/07/04	1.130	50,000					
CP	COCA COLA		07/13/04	1.120	25,000					
CP	GECC		07/19/04	1.190	50,000					
CP	GECC		07/19/04	1.190	50,000					
CP	GECC		07/20/04	1.190	50,000					
CP	GECC		07/20/04	1.190	50,000					
CP	BARTON		07/21/04	1.200	50,000					
CP	BARTON		07/21/04	1.200	91,620					
CP	GECC		07/27/04	1.900	20,000					
CP	GECC		07/27/04	1.190	50,000					
DISC NOTE	FHLB		07/07/04	1.100	40,470					
DISC NOTE	FHLB		07/09/04	1.100	30,000					
DISC NOTE	FHLB		07/09/04	1.100	50,000					
DISC NOTE	FHLB		07/09/04	1.100	50,000					
DISC NOTE	FHLB		07/09/04	1.100	50,000					
DISC NOTE	FHLMC		07/13/04	1.140	20,000					
DISC NOTE	FHLMC		07/13/04	1.140	50,000					
DISC NOTE	FHLMC		07/13/04	1.140	50,000					
MTN	GMAC	6.125%	09/15/06	4.236	10,000					

06/16/04 REDEMPTIONS

BN	BANC ONE	1.170%	06/16/04	1.170	50,000	224	364,000.00	1.190		
BN	BANC ONE	1.170%	06/16/04	1.170	50,000	224	364,000.00	1.190		
CD	DEXIA	1.030%	06/16/04	1.025	50,000	83	118,161.08	1.039		
CD	DEXIA	1.030%	06/16/04	1.025	50,000	83	118,161.08	1.039		
CD	FORTIS	1.030%	06/16/04	1.030	50,000	83	118,736.11	1.044		
CD	FORTIS	1.030%	06/16/04	1.030	50,000	83	118,736.11	1.044		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
				<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>DAYS</u>	<u>EARNED</u>	<u>YIELD</u>
06/16/04	REDEMPTIONS (continued)								
CD		CS/FST BOSTON	1.035%	06/16/04	1.035	50,000	83	119,312.50	1.049
CD		CS/FST BOSTON	1.035%	06/16/04	1.035	50,000	83	119,312.50	1.049
CD		UBS	1.020%	06/16/04	1.020	50,000	83	117,583.33	1.034
CD		UBS	1.020%	06/16/04	1.020	50,000	83	117,583.33	1.034
CD		CS/FST BOSTON	1.035%	06/16/04	1.030	50,000	92	131,612.79	1.044
CD		CS/FST BOSTON	1.035%	06/16/04	1.030	50,000	92	131,612.79	1.044
CD		DEXIA	1.025%	06/16/04	1.025	50,000	93	132,395.83	1.039
CD		DEXIA	1.025%	06/16/04	1.025	50,000	93	132,395.83	1.039
CD		CS/FST BOSTON	1.040%	06/16/04	1.040	25,000	98	70,777.78	1.054
CD		CS/FST BOSTON	1.040%	06/16/04	1.040	50,000	98	141,555.56	1.054
CD		CS/FST BOSTON	1.040%	06/16/04	1.040	50,000	98	141,555.56	1.054
CD		WASHINGTON	1.070%	06/16/04	1.070	50,000	98	145,638.89	1.085
CD		WASHINGTON	1.070%	06/16/04	1.070	50,000	98	145,638.89	1.085
CD		DEXIA	1.025%	06/16/04	1.020	50,000	98	138,835.22	1.034
CD		DEXIA	1.025%	06/16/04	1.020	50,000	98	138,835.22	1.034
CD		US BANK	1.020%	06/16/04	1.020	50,000	98	138,833.33	1.034
CD		US BANK	1.020%	06/16/04	1.020	50,000	98	138,833.33	1.034
CD		US BANK	1.020%	06/16/04	1.020	50,000	98	138,833.33	1.034
CD		US BANK	1.020%	06/16/04	1.020	50,000	98	138,833.33	1.034
CD		S-E BANK	1.040%	06/16/04	1.040	50,000	99	143,000.00	1.054
CD		S-E BANK	1.040%	06/16/04	1.040	50,000	99	143,000.00	1.054
CD		CS/FST BOSTON	1.040%	06/16/04	1.040	50,000	99	143,000.00	1.054
CD		TORONTO	1.045%	06/16/04	1.040	50,000	104	150,224.38	1.054
CD		TORONTO	1.045%	06/16/04	1.040	50,000	104	150,224.38	1.054
CD		TORONTO	1.045%	06/16/04	1.040	50,000	104	150,224.38	1.054
CD		TORONTO	1.045%	06/16/04	1.040	50,000	104	150,224.38	1.054
CD		WASHINGTON	1.090%	06/16/04	1.090	50,000	155	234,652.78	1.108
CD		WASHINGTON	1.090%	06/16/04	1.090	50,000	155	234,652.78	1.108
CD		BNPARIS	1.085%	06/16/04	1.080	50,000	161	241,505.38	1.098
CD		BNPARIS	1.085%	06/16/04	1.080	50,000	161	241,505.38	1.098
CD		RB SCOT	1.140%	06/16/04	1.140	50,000	191	302,416.67	1.159
CD		RB SCOT	1.140%	06/16/04	1.140	50,000	191	302,416.67	1.159
CD		NOVA SCOT	1.110%	06/16/04	1.110	50,000	191	294,458.33	1.128
CD		NOVA SCOT	1.110%	06/16/04	1.110	50,000	191	294,458.33	1.128
CD		WASHINGTON	1.210%	06/16/04	1.210	50,000	197	331,069.44	1.230
CD		WASHINGTON	1.210%	06/16/04	1.210	50,000	197	331,069.44	1.230
CD		SVENSKA	1.150%	06/16/04	1.140	50,000	209	330,935.75	1.159
CD		SVENSKA	1.150%	06/16/04	1.140	50,000	209	330,935.75	1.159
CD		STNRD CH	1.180%	06/16/04	1.180	50,000	216	354,000.00	1.200
CD		CR AGRIC	1.180%	06/16/04	1.180	50,000	223	365,472.22	1.200
CD		NOVA SCOT	1.170%	06/16/04	1.170	50,000	223	362,375.00	1.190
CD		NOVA SCOT	1.170%	06/16/04	1.170	50,000	223	362,375.00	1.190
CD		NOVA SCOT	1.170%	06/16/04	1.170	50,000	223	362,375.00	1.190
CD		CIBC	0.930%	06/16/04	0.930	50,000	363	468,875.00	0.945
CD		CIBC	0.930%	06/16/04	0.930	50,000	363	468,875.00	0.945
CP		GMAC		06/16/04	1.260	25,000	63	55,125.00	1.280
CP		TEXT FIN		06/16/04	1.070	25,000	63	46,812.50	1.087
CP		JP MORGAN		06/16/04	1.030	50,000	63	90,125.00	1.046
CP		JP MORGAN		06/16/04	1.030	50,000	63	90,125.00	1.046
CP		FCAR		06/16/04	1.050	36,737	72	77,147.70	1.067

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/16/04	REDEMPTIONS (continued)							
	CP	GMAC	06/16/04	1.230	50,000	82	140,083.33	1.251
	CP	GMAC	06/16/04	1.230	50,000	82	140,083.33	1.251
	CP	GMAC	06/16/04	1.230	50,000	82	140,083.33	1.251
	CP	GMAC	06/16/04	1.230	50,000	82	140,083.33	1.251
	CP	B/A	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	B/A	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	B/A	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	B/A	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	FCAR	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	FCAR	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	FCAR	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	GECC	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	GECC	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	GECC	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	GECC	06/16/04	1.030	50,000	83	118,736.11	1.047
	CP	B/A	06/16/04	1.030	50,000	84	120,166.67	1.047
	CP	B/A	06/16/04	1.030	50,000	84	120,166.67	1.047
	CP	CITI GLOBAL	06/16/04	1.030	50,000	85	121,597.22	1.047
	CP	CITI GLOBAL	06/16/04	1.030	50,000	85	121,597.22	1.047
	CP	FCAR	06/16/04	1.030	50,000	90	128,750.00	1.047
	CP	SRAC	06/16/04	1.060	50,000	99	145,750.00	1.078
	CP	GECC	06/16/04	1.040	20,000	104	60,089.89	1.058
	CP	CITI GLOBAL	06/16/04	1.040	50,000	104	150,222.22	1.058
	CP	CITI GLOBAL	06/16/04	1.040	50,000	104	150,222.22	1.058
	CP	CITI GLOBAL	06/16/04	1.040	50,000	104	150,222.22	1.058
	CP	CITI GLOBAL	06/16/04	1.040	50,000	104	150,222.22	1.058
	CP	GECC	06/16/04	1.040	50,000	104	150,222.22	1.058
	CP	GECC	06/16/04	1.040	50,000	124	179,111.11	1.061
	CP	GECC	06/16/04	1.040	50,000	124	179,111.11	1.061
	CP	FCAR	06/16/04	1.060	6,000	156	27,560.00	1.083
	CP	FCAR	06/16/04	1.060	50,000	156	229,666.67	1.083
	CP	B/A	06/16/04	1.080	50,000	161	241,500.00	1.103
	CP	B/A	06/16/04	1.080	50,000	161	241,500.00	1.103
	CP	FCAR	06/16/04	1.090	30,000	162	147,150.00	1.114
	CP	GECC	06/16/04	1.110	50,000	175	269,791.67	1.135
	CP	GECC	06/16/04	1.110	50,000	175	269,791.67	1.135
	CP	GECC	06/16/04	1.110	50,000	175	269,791.67	1.135
	DISC NOTE	FNMA	06/16/04	1.000	40,300	83	92,913.89	1.016
	DISC NOTE	FNMA	06/16/04	1.000	50,000	83	115,277.78	1.016
	DISC NOTE	FNMA	06/16/04	1.000	50,000	83	115,277.78	1.016
	DISC NOTE	FNMA	06/16/04	1.000	50,000	83	115,277.78	1.016
	DISC NOTE	FNMA	06/16/04	1.000	50,000	83	115,277.78	1.016
	DISC NOTE	FNMA	06/16/04	1.000	50,000	83	115,277.78	1.016
	DISC NOTE	FNMA	06/16/04	0.995	50,000	84	116,083.33	1.011
	DISC NOTE	FNMA	06/16/04	0.995	50,000	84	116,083.33	1.011
	DISC NOTE	FNMA	06/16/04	0.995	50,000	84	116,083.33	1.011
	DISC NOTE	FNMA	06/16/04	0.995	50,000	84	116,083.33	1.011
	DISC NOTE	FNMA	06/16/04	0.990	50,000	111	152,625.00	1.010
	DISC NOTE	FNMA	06/16/04	0.990	50,000	111	152,625.00	1.010

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/16/04	REDEMPTIONS (continued)							
	DISC NOTE	FNMA	06/16/04	0.990	50,000	111	152,625.00	1.010
	DISC NOTE	FNMA	06/16/04	0.990	50,000	111	152,625.00	1.010
	DISC NOTE	FNMA	06/16/04	0.990	50,000	111	152,625.00	1.010
	DISC NOTE	FNMA	06/16/04	0.990	50,000	111	152,625.00	1.010
	DISC NOTE	FNMA	06/16/04	0.990	50,000	111	152,625.00	1.010
	DISC NOTE	FNMA	06/16/04	0.990	50,000	111	152,625.00	1.010
	DISC NOTE	FHLMC	06/16/04	1.000	50,000	111	154,166.67	1.020
	DISC NOTE	FHLMC	06/16/04	1.030	50,000	138	197,416.65	1.051
	DISC NOTE	FHLMC	06/16/04	1.030	50,000	138	197,416.65	1.051
	DISC NOTE	FNMA	06/16/04	1.030	50,000	138	197,416.65	1.051
	DISC NOTE	FNMA	06/16/04	1.030	50,000	138	197,416.65	1.051
	DISC NOTE	FNMA	06/16/04	1.030	50,000	138	197,416.65	1.051
	DISC NOTE	FNMA	06/16/04	1.030	50,000	138	197,416.65	1.051
	DISC NOTE	FNMA	06/16/04	1.030	50,000	138	197,416.65	1.051
	DISC NOTE	FNMA	06/16/04	1.030	50,000	138	197,416.65	1.051
	DISC NOTE	FHLMC	06/16/04	1.010	10,000	142	39,838.89	1.031
	DISC NOTE	FHLMC	06/16/04	1.010	43,500	142	173,299.17	1.031
	DISC NOTE	FHLMC	06/16/04	1.010	50,000	142	199,194.44	1.031
	DISC NOTE	FHLMC	06/16/04	1.010	50,000	142	199,194.44	1.031
	DISC NOTE	FHLMC	06/16/04	1.010	50,000	142	199,194.44	1.031
	DISC NOTE	FNMA	06/16/04	1.100	12,000	176	64,533.33	1.124
	DISC NOTE	FNMA	06/16/04	1.100	50,000	176	268,888.89	1.124
	DISC NOTE	FNMA	06/16/04	1.100	50,000	176	268,888.89	1.124
	DISC NOTE	FNMA	06/16/04	1.095	50,000	180	273,750.00	1.119
	DISC NOTE	FNMA	06/16/04	1.100	50,000	181	276,527.78	1.125
	DISC NOTE	FNMA	06/16/04	1.100	50,000	181	276,527.78	1.125
	DISC NOTE	FNMA	06/16/04	1.100	50,000	181	276,527.78	1.125
	DISC NOTE	FNMA	06/16/04	1.100	50,000	181	276,527.78	1.125
	DISC NOTE	FNMA	06/16/04	1.100	50,000	181	276,527.78	1.125
	DISC NOTE	FNMA	06/16/04	1.100	50,000	181	276,527.78	1.125
	DISC NOTE	FNMA	06/16/04	1.090	50,000	181	274,013.89	1.114
	DISC NOTE	FNMA	06/16/04	1.090	50,000	181	274,013.89	1.114
	DISC NOTE	FHLMC	06/16/04	1.090	50,000	181	274,013.89	1.114
	DISC NOTE	FNMA	06/16/04	1.090	50,000	181	274,013.89	1.114
	DISC NOTE	FNMA	06/16/04	1.170	50,000	216	351,000.00	1.198
	DISC NOTE	FNMA	06/16/04	1.170	50,000	216	351,000.00	1.198
	DISC NOTE	FNMA	06/16/04	1.170	50,000	216	351,000.00	1.198
	DISC NOTE	FNMA	06/16/04	1.170	50,000	216	351,000.00	1.198
	DISC NOTE	FHLMC	06/16/04	1.165	45,000	226	329,112.50	1.193
	DISC NOTE	FHLMC	06/16/04	1.165	50,000	226	365,680.56	1.193
	DISC NOTE	FHLMC	06/16/04	1.165	50,000	226	365,680.56	1.193
	DISC NOTE	FHLMC	06/16/04	1.165	50,000	226	365,680.56	1.193
	DISC NOTE	FHLMC	06/16/04	1.165	50,000	226	365,680.56	1.193
	DISC NOTE	FHLMC	06/16/04	1.150	10,499	231	77,473.87	1.178
	DISC NOTE	FHLMC	06/16/04	1.150	50,000	231	368,958.33	1.178
	DISC NOTE	FHLMC	06/16/04	1.150	50,000	231	368,958.33	1.178
	DISC NOTE	FHLMC	06/16/04	1.150	50,000	231	368,958.33	1.178
	DISC NOTE	FNMA	06/16/04	1.170	50,000	232	377,000.00	1.199
	DISC NOTE	FNMA	06/16/04	1.170	50,000	232	377,000.00	1.199
	DISC NOTE	FNMA	06/16/04	1.170	50,000	232	377,000.00	1.199
	DISC NOTE	FNMA	06/16/04	1.170	50,000	232	377,000.00	1.199

06/16/04 PURCHASES

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POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/16/04	PURCHASES (continued)								
	CP	TOYOTA	11/02/04	1.590		50,000			
	DISC NOTE	FHLMC	07/28/04	1.140		50,000			
	DISC NOTE	FHLMC	07/28/04	1.140		50,000			
	DISC NOTE	FNMA	02/28/05	1.890		50,000			
	DISC NOTE	FNMA	02/28/05	1.890		50,000			
	DISC NOTE	FHLMC	02/28/05	1.860		50,000			
	DISC NOTE	FHLMC	02/28/05	1.860		50,000			
	DISC NOTE	FHLMC	02/28/05	1.860		50,000			
	DISC NOTE	FHLMC	02/28/05	1.860		50,000			
06/17/04	REDEMPTIONS								
	MTN	GMAC	6.850%	06/17/04	3.250	30,000	492	1,360,950.00	3.223
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
	TREAS	BILL		06/17/04	0.945	50,000	182	238,875.00	0.965
06/17/04	PURCHASES								
	CD	WASHINGTON	2.020%	02/28/05	2.020	50,000			
	CD	WASHINGTON	2.020%	02/28/05	2.020	50,000			
	CD	US BANK	1.990%	02/28/05	1.990	50,000			
	CD	US BANK	1.990%	02/28/05	1.990	50,000			
	CP	BARTON		07/06/04	1.160	34,929			
	CP	BARTON		07/06/04	1.160	50,000			
	CP	TOYOTA		07/21/04	1.200	50,000			
	CP	TOYOTA		07/21/04	1.200	50,000			
	CP	BEAR		07/27/04	1.180	50,000			
	CP	BEAR		07/27/04	1.180	50,000			
	DISC NOTE	FNMA		11/17/04	1.640	15,000			
	DISC NOTE	FNMA		11/17/04	1.640	50,000			
	DISC NOTE	FNMA		11/17/04	1.640	50,000			
	DISC NOTE	FNMA		11/17/04	1.610	50,000			
	DISC NOTE	FNMA		11/17/04	1.610	50,000			
	DISC NOTE	FHLMC		02/28/05	1.900	50,000			
	DISC NOTE	FHLMC		02/28/05	1.900	50,000			

06/18/04 NO REDEMPTIONS

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/18/04	PURCHASES							
	CD	CIBC	1.960%	02/28/05	1.960	50,000		
	CD	CIBC	1.960%	02/28/05	1.960	50,000		
	CP	TOYOTA		11/01/04	1.530	50,000		
	CP	TOYOTA		11/01/04	1.530	50,000		
	CP	TOYOTA		11/02/04	1.530	50,000		
	DISC NOTE	FHLMC		11/01/04	1.550	50,000		
	DISC NOTE	FHLMC		11/01/04	1.550	50,000		
	DISC NOTE	FHLMC		11/01/04	1.550	50,000		
	DISC NOTE	FHLMC		11/01/04	1.550	50,000		
	DISC NOTE	FHLMC		11/30/04	1.625	50,000		
	DISC NOTE	FHLMC		11/30/04	1.625	50,000		
06/21/04	NO REDEMPTIONS							
06/21/04	PURCHASES							
	CD	CS/FST BOSTON	1.765%	12/29/04	1.750	50,000		
	CD	CS/FST BOSTON	1.765%	12/29/04	1.750	50,000		
	CD	BNPARIS	1.770%	12/29/04	1.765	50,000		
	CD	TORONTO	1.955%	02/28/05	1.950	50,000		
	CD	TORONTO	1.955%	02/28/05	1.950	50,000		
	CD	FORTIS	1.970%	02/28/05	1.970	50,000		
	CD	FORTIS	1.970%	02/28/05	1.970	50,000		
	CD	CALYON	1.965%	02/28/05	1.965	50,000		
	CD	WASHINGTON	1.990%	02/28/05	1.990	50,000		
	DISC NOTE	FNMA		02/28/05	1.880	50,000		
	DISC NOTE	FNMA		02/28/05	1.880	50,000		
	DISC NOTE	FHLMC		02/28/05	1.880	50,000		
06/22/04	REDEMPTIONS							
	CD	RB SCOT	1.050%	06/22/04	1.050	50,000	152	221,666.67
	CD	RB SCOT	1.050%	06/22/04	1.050	50,000	152	221,666.67
	CD	BNPARIS	1.170%	06/22/04	1.165	50,000	222	359,219.33
	CD	BNPARIS	1.170%	06/22/04	1.165	50,000	222	359,219.33
	CD	BNPARIS	1.170%	06/22/04	1.165	50,000	222	359,219.33
	CD	BNPARIS	1.170%	06/22/04	1.165	50,000	222	359,219.33
	CD	UBS	1.180%	06/22/04	1.175	50,000	230	375,359.13
	CD	UBS	1.180%	06/22/04	1.175	50,000	230	375,359.13
	CD	STNRD CH	1.170%	06/22/04	1.170	50,000	230	373,750.00
	CD	WASHINGTON	1.230%	06/22/04	1.230	50,000	232	396,333.33
	CD	WASHINGTON	1.230%	06/22/04	1.230	50,000	232	396,333.33
	CD	FORTIS	1.170%	06/22/04	1.170	50,000	237	385,125.00
	CD	FORTIS	1.170%	06/22/04	1.170	50,000	237	385,125.00
	CD	SVENSKA	1.190%	06/22/04	1.190	50,000	238	393,361.11
	CD	SVENSKA	1.190%	06/22/04	1.190	50,000	238	393,361.11
	DISC NOTE	FNMA		06/22/04	1.180	50,000	222	363,833.33
	DISC NOTE	FNMA		06/22/04	1.180	50,000	222	363,833.33
	DISC NOTE	FNMA		06/22/04	1.180	50,000	222	363,833.33
	DISC NOTE	FNMA		06/22/04	1.180	50,000	222	363,833.33

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/22/04 REDEMPTIONS (continued)								
	DISC NOTE	FNMA	06/22/04	1.200	50,000	225	375,000.00	1.229
	DISC NOTE	FNMA	06/22/04	1.170	50,000	229	372,125.00	1.198
	DISC NOTE	FNMA	06/22/04	1.170	50,000	229	372,125.00	1.198
	DISC NOTE	FNMA	06/22/04	1.160	50,000	230	370,555.56	1.188
	DISC NOTE	FNMA	06/22/04	1.160	50,000	230	370,555.56	1.188
	DISC NOTE	FNMA	06/22/04	1.150	50,000	235	375,347.22	1.178
	DISC NOTE	FNMA	06/22/04	1.150	50,000	235	375,347.22	1.178
	DISC NOTE	FNMA	06/22/04	1.150	50,000	235	375,347.22	1.178
	DISC NOTE	FNMA	06/22/04	1.150	50,000	235	375,347.22	1.178
	DISC NOTE	FHLMC	06/22/04	1.185	15,000	238	117,512.50	1.214
	DISC NOTE	FHLMC	06/22/04	1.185	50,000	238	391,708.33	1.214
06/22/04 PURCHASES								
	CP	LEHMAN	06/23/04	0.990	50,000			
	CP	LEHMAN	06/23/04	0.990	50,000			
	MTN	GMAC	6.125% 09/15/06	4.230	49,212			
06/23/04 REDEMPTIONS								
	CD	BNPARIS	1.050% 06/23/04	1.050	45,000	155	203,437.50	1.068
	CP	LEHMAN	06/23/04	0.990	50,000	1	1,375.00	1.004
	CP	LEHMAN	06/23/04	0.990	50,000	1	1,375.00	1.004
	DISC NOTE	FNMA	06/23/04	1.000	50,000	90	125,000.00	1.016
	DISC NOTE	FNMA	06/23/04	1.000	50,000	90	125,000.00	1.016
	DISC NOTE	FNMA	06/23/04	1.000	50,000	90	125,000.00	1.016
	DISC NOTE	FNMA	06/23/04	1.000	50,000	90	125,000.00	1.016
	DISC NOTE	FNMA	06/23/04	1.180	50,000	223	365,472.22	1.208
	DISC NOTE	FNMA	06/23/04	1.180	50,000	223	365,472.22	1.208
	DISC NOTE	FNMA	06/23/04	1.180	50,000	223	365,472.22	1.208
	DISC NOTE	FNMA	06/23/04	1.180	50,000	223	365,472.22	1.208
	DISC NOTE	FNMA	06/23/04	1.180	50,000	223	365,472.22	1.208
	DISC NOTE	FNMA	06/23/04	1.180	50,000	223	365,472.22	1.208
	DISC NOTE	FNMA	06/23/04	1.180	50,000	239	391,694.44	1.209
	DISC NOTE	FNMA	06/23/04	1.180	50,000	239	391,694.44	1.209
	DISC NOTE	FNMA	06/23/04	1.160	50,000	240	386,666.67	1.189
	DISC NOTE	FNMA	06/23/04	1.160	50,000	240	386,666.67	1.189
	DISC NOTE	FNMA	06/23/04	1.160	50,000	240	386,666.67	1.189
	DISC NOTE	FNMA	06/23/04	1.160	50,000	240	386,666.67	1.189
	DISC NOTE	FNMA	06/23/04	1.160	50,000	240	386,666.67	1.189
	DISC NOTE	FNMA	06/23/04	1.160	50,000	240	386,666.67	1.189
06/23/04 PURCHASES								
	DISC NOTE	FHLMC	02/28/05	1.890	50,000			
	DISC NOTE	FHLMC	02/28/05	1.890	50,000			
06/24/04 NO REDEMPTIONS								

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>DATE</u>	<u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/24/04 PURCHASES									
		SBA	1.300%	04/25/29	1.300	15,026			
	CD	BNPARIS	1.920%	02/28/05	1.920	50,000			
	CD	BNPARIS	1.920%	02/28/05	1.920	50,000			
	CD	BNPARIS	1.920%	02/28/05	1.920	50,000			
	CD	BNPARIS	1.920%	02/28/05	1.920	50,000			
	CD	UBS	1.915%	02/28/05	1.910	50,000			
	CD	UBS	1.915%	02/28/05	1.910	50,000			
	CD	RB SCOT	1.920%	02/28/05	1.920	50,000			
	CD	RB SCOT	1.920%	02/28/05	1.920	50,000			
	CD	RABO	1.903%	02/28/05	1.940	50,000			
	CD	RABO	1.903%	02/28/05	1.940	50,000			
	CP	NCAT		06/25/04	1.000	40,000			
	CP	NCAT		06/25/04	1.000	50,000			
	CP	NCAT		06/25/04	1.000	50,000			
	CP	NCAT		06/25/04	1.000	50,000			
	DISC NOTE	FHLMC		08/31/04	1.270	50,000			
	DISC NOTE	FHLMC		11/01/04	1.550	50,000			
	DISC NOTE	FHLMC		11/01/04	1.550	50,000			
	DISC NOTE	FNMA		11/10/04	1.565	50,000			
	DISC NOTE	FNMA		11/10/04	1.565	50,000			
	DISC NOTE	FNMA		11/22/04	1.600	50,000			
	DISC NOTE	FNMA		11/24/04	1.600	50,000			
	DISC NOTE	FNMA		11/24/04	1.600	50,000			
	DISC NOTE	FNMA		11/24/04	1.600	50,000			
	DISC NOTE	FNMA		11/24/04	1.600	50,000			
	DISC NOTE	FNMA		02/28/05	1.860	50,000			
	DISC NOTE	FNMA		02/28/05	1.860	50,000			
06/24/04 PURCHASES c/									
	DISC NOTE	FHLB		06/30/04	1.020	45,000			
	DISC NOTE	FHLB		06/30/04	1.020	50,000			
	DISC NOTE	FNMA		09/01/04	1.020	10,050			
	DISC NOTE	FNMA		12/17/04	1.020	50,000			
	DISC NOTE	FNMA		12/17/04	1.020	50,000			
06/25/04 REDEMPTIONS									
	CD	US BANK	1.030%	06/25/04	1.030	10,000	92	26,322.22	1.044
	CD	W/F	1.010%	06/25/04	1.010	50,000	92	129,055.56	1.024
	CD	W/F	1.010%	06/25/04	1.010	50,000	92	129,055.56	1.024
	CD	W/F	1.010%	06/25/04	1.010	50,000	92	129,055.56	1.024
	CD	W/F	1.010%	06/25/04	1.010	50,000	92	129,055.56	1.024
	CD	US BANK	1.030%	06/25/04	1.030	50,000	92	131,611.11	1.044
	CD	US BANK	1.030%	06/25/04	1.030	50,000	92	131,611.11	1.044
	CD	SOC GEN	1.075%	06/25/04	1.070	50,000	148	219,948.94	1.088
	CD	SOC GEN	1.075%	06/25/04	1.070	50,000	148	219,948.94	1.088
	CD	RB SCOT	1.050%	06/25/04	1.050	50,000	154	224,583.33	1.067
	CD	BNPARIS	1.050%	06/25/04	1.050	50,000	162	236,250.00	1.067
	CD	BNPARIS	1.050%	06/25/04	1.050	50,000	162	236,250.00	1.067

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
06/25/04	REDEMPTIONS (continued)								
	CD	WASHINGTON	1.080%	06/25/04	1.080	50,000	162	243,000.00	1.098
	CD	WASHINGTON	1.080%	06/25/04	1.080	50,000	162	243,000.00	1.098
	CP	NCAT		06/25/04	1.000	40,000	1	1,111.11	1.014
	CP	NCAT		06/25/04	1.000	50,000	1	1,388.89	1.014
	CP	NCAT		06/25/04	1.000	50,000	1	1,388.89	1.014
	CP	NCAT		06/25/04	1.000	50,000	1	1,388.89	1.014
	CP	FCAR		06/25/04	1.070	43,000	148	189,152.22	1.093
06/25/04	SALES <u>c/</u>								
	DISC NOTE	FNMA		09/01/04	1.020	10,050	1	278.23	1.034
	DISC NOTE	FHLB		06/30/04	1.020	45,000	1	1,248.62	1.034
	DISC NOTE	FHLB		06/30/04	1.020	50,000	1	1,387.34	1.034
	DISC NOTE	FNMA		12/17/04	1.020	50,000	1	1,376.24	1.034
	DISC NOTE	FNMA		12/17/04	1.020	50,000	1	1,376.24	1.034
06/25/04	NO PURCHASES								
06/28/04	REDEMPTIONS								
	DISC NOTE	FNMA		06/28/04	1.130	50,000	203	318,597.22	1.156
	MTN	JP MORGAN	3.430%	06/28/04	3.430	50,000	731	3,430,000.00	3.425
	MTN FR	JP MORGAN	3.850%	06/28/04	3.850	50,000	1098	2,877,320.93	1.918
06/28/04	PURCHASES								
	CP	MORG STAN		08/02/04	1.300	50,000			
	CP	MORG STAN		08/02/04	1.300	50,000			
	CP	NCAT		11/01/04	1.590	45,000			
	DISC NOTE	FHLB		08/27/04	1.325	15,000			
	DISC NOTE	FHLB		08/27/04	1.325	50,000			
	DISC NOTE	FHLB		08/27/04	1.325	50,000			
	DISC NOTE	FNMA		11/10/04	1.580	40,000			
	DISC NOTE	FNMA		11/10/04	1.580	50,000			
	DISC NOTE	FNMA		11/10/04	1.580	50,000			
	DISC NOTE	FNMA		11/24/04	1.610	50,000			
	DISC NOTE	FNMA		11/24/04	1.610	50,000			
	DISC NOTE	FNMA		11/24/04	1.610	50,000			
	DISC NOTE	FNMA		11/24/04	1.610	50,000			
06/29/04	NO REDEMPTIONS								
06/29/04	PURCHASES								
	CP	COUNTRY		07/06/04	1.300	25,000			
	CP	COUNTRY		07/06/04	1.300	50,000			
	CP	CITICORP		07/06/04	1.270	50,000			
	CP	CITICORP		07/06/04	1.270	50,000			
	CP	CITI GLOBAL		07/07/04	1.300	50,000			
	CP	CITI GLOBAL		07/07/04	1.300	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/29/04	PURCHASES (continued)								
	CP	CITI GLOBAL	07/07/04	1.300		50,000			
	CP	CITI GLOBAL	07/07/04	1.300		50,000			
	CP	GECC	07/20/04	1.240		50,000			
	CP	GECC	07/20/04	1.240		50,000			
	CP	GECC	07/21/04	1.240		50,000			
	CP	GECC	07/21/04	1.240		50,000			
	CP	PREFCO	07/27/04	1.300		12,244			
	CP	PREFCO	07/27/04	1.300		50,000			
	DISC NOTE	FHLMC	07/13/04	1.240		50,000			
	DISC NOTE	FHLMC	07/13/04	1.240		50,000			
	DISC NOTE	FHLMC	10/01/04	1.500		38,162			
	DISC NOTE	FHLMC	10/01/04	1.500		50,000			
	DISC NOTE	FHLMC	11/01/04	1.590		50,000			
	DISC NOTE	FHLMC	11/01/04	1.590		50,000			
	DISC NOTE	FHLMC	02/28/05	1.940		25,000			
	DISC NOTE	FHLMC	02/28/05	1.940		50,000			
	DISC NOTE	FHLMC	02/28/05	1.940		50,000			
	DISC NOTE	FHLMC	02/28/05	1.940		50,000			

06/30/04 REDEMPTIONS

CD	MONTREAL	1.035%	06/30/04	1.035	50,000	76	109,250.00	1.049
CD	MONTREAL	1.035%	06/30/04	1.035	50,000	76	109,250.00	1.049
CD	MONTREAL	1.035%	06/30/04	1.035	50,000	76	109,250.00	1.049
CD	MONTREAL	1.035%	06/30/04	1.035	50,000	76	109,250.00	1.049
CD	WASHINGTON	1.060%	06/30/04	1.070	50,000	99	147,120.97	1.085
CD	WASHINGTON	1.060%	06/30/04	1.070	50,000	99	147,120.97	1.085
CD	WASHINGTON	1.050%	06/30/04	1.050	50,000	125	182,291.67	1.067
CD	WASHINGTON	1.050%	06/30/04	1.050	50,000	125	182,291.67	1.067
CD	WASHINGTON	1.050%	06/30/04	1.050	50,000	125	182,291.67	1.067
CD	WASHINGTON	1.050%	06/30/04	1.050	50,000	125	182,291.67	1.067
CD	FORTIS	1.030%	06/30/04	1.030	50,000	125	178,819.44	1.047
CD	FORTIS	1.030%	06/30/04	1.030	50,000	125	178,819.44	1.047
CD	TORONTO	1.050%	06/30/04	1.045	50,000	127	184,329.62	1.062
CD	TORONTO	1.050%	06/30/04	1.045	50,000	127	184,329.62	1.062
CD	FORTIS	1.040%	06/30/04	1.035	50,000	128	184,003.26	1.052
CD	FORTIS	1.040%	06/30/04	1.035	50,000	128	184,003.26	1.052
CD	DEXIA	1.035%	06/30/04	1.030	50,000	128	183,114.35	1.047
CD	DEXIA	1.035%	06/30/04	1.030	50,000	128	183,114.35	1.047
CD	TORONTO	1.050%	06/30/04	1.045	50,000	156	226,421.55	1.062
CD	TORONTO	1.050%	06/30/04	1.045	50,000	156	226,421.55	1.062
CD	SOC GEN	1.050%	06/30/04	1.050	50,000	160	233,333.33	1.067
CD	SOC GEN	1.050%	06/30/04	1.050	50,000	160	233,333.33	1.067
CD	BK SCOT	1.060%	06/30/04	1.060	25,000	170	125,138.89	1.078
CD	UBS	1.090%	06/30/04	1.080	30,000	174	156,607.53	1.098
CD	BK SCOT	1.105%	06/30/04	1.105	50,000	175	267,367.58	1.118
CD	BK SCOT	1.105%	06/30/04	1.105	50,000	175	267,367.58	1.118
CD	BNPARIS	1.115%	06/30/04	1.110	50,000	194	299,091.35	1.128
CD	BNPARIS	1.115%	06/30/04	1.110	50,000	194	299,091.35	1.128
CD	UBS	1.200%	06/30/04	1.190	50,000	210	347,103.44	1.210

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/30/04	REDEMPTIONS (continued)							
	CP	W/F	06/30/04	1.020	50,000	49	69,416.67	1.036
	CP	W/F	06/30/04	1.020	50,000	49	69,416.67	1.036
	CP	W/F	06/30/04	1.020	50,000	75	106,250.00	1.036
	CP	W/F	06/30/04	1.020	50,000	75	106,250.00	1.036
	CP	W/F	06/30/04	1.020	50,000	75	106,250.00	1.036
	DISC NOTE	FNMA	06/30/04	1.005	50,000	76	106,083.33	1.021
	DISC NOTE	FNMA	06/30/04	1.005	50,000	76	106,083.33	1.021
	DISC NOTE	FNMA	06/30/04	1.030	50,000	152	217,444.44	1.052
	DISC NOTE	FNMA	06/30/04	1.030	50,000	152	217,444.44	1.052
	DISC NOTE	FNMA	06/30/04	1.080	50,000	196	294,000.00	1.104
	DISC NOTE	FNMA	06/30/04	1.080	50,000	196	294,000.00	1.104
	DISC NOTE	FNMA	06/30/04	1.110	50,000	202	311,416.67	1.136
	DISC NOTE	FNMA	06/30/04	1.110	50,000	202	311,416.67	1.136
	DISC NOTE	FNMA	06/30/04	1.130	50,000	205	321,736.11	1.156
	DISC NOTE	FNMA	06/30/04	1.130	50,000	205	321,736.11	1.156
	DISC NOTE	FNMA	06/30/04	1.130	50,000	205	321,736.11	1.156
	DISC NOTE	FNMA	06/30/04	1.130	50,000	205	321,736.11	1.156
	DISC NOTE	FNMA	06/30/04	1.130	50,000	205	321,736.11	1.156
	DISC NOTE	FNMA	06/30/04	1.130	50,000	205	321,736.11	1.156
	DISC NOTE	FNMA	06/30/04	1.190	50,000	210	347,083.33	1.218
	DISC NOTE	FNMA	06/30/04	1.190	50,000	210	347,083.33	1.218
	DISC NOTE	FNMA	06/30/04	1.190	50,000	210	347,083.33	1.218
	DISC NOTE	FNMA	06/30/04	1.190	50,000	210	347,083.33	1.218
	DISC NOTE	FHLMC	06/30/04	1.160	50,000	238	383,444.44	1.188
	DISC NOTE	FNMA	06/30/04	1.180	50,000	246	403,166.67	1.209
	DISC NOTE	FNMA	06/30/04	1.180	50,000	246	403,166.67	1.209

06/30/04 PURCHASES

CD	CALYON	2.000%	02/28/05	2.000	50,000
CD	CALYON	2.000%	02/28/05	2.000	50,000
CD	WASHINGTON	2.020%	02/28/05	2.020	50,000
CD	WASHINGTON	2.020%	02/28/05	2.020	50,000
CP	SARA LEE		07/01/04	1.470	45,120
CP	SAFEWAY		07/01/04	1.550	50,000
CP	MERRILL		07/01/04	1.430	50,000
CP	MERRILL		07/01/04	1.430	50,000
CP	MERRILL		07/01/04	1.430	50,000
CP	MERRILL		07/01/04	1.430	50,000
CP	GOLDMAN		07/02/04	1.300	5,000
CP	GOLDMAN		07/02/04	1.300	50,000
DISC NOTE	FHLMC		11/02/04	1.610	25,000
DISC NOTE	FHLMC		11/02/04	1.610	50,000
DISC NOTE	FNMA		11/22/04	1.630	50,000
DISC NOTE	FNMA		11/22/04	1.630	50,000
DISC NOTE	FNMA		11/24/04	1.630	25,000
DISC NOTE	FNMA		11/24/04	1.630	50,000
DISC NOTE	FNMA		11/24/04	1.630	50,000
DISC NOTE	FNMA		12/01/04	1.670	25,000
DISC NOTE	FNMA		12/01/04	1.670	25,000

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
06/30/04	PURCHASES (continued)							
	DISC NOTE	FNMA	12/01/04	1.680	50,000			
	DISC NOTE	FNMA	12/01/04	1.680	50,000			
	DISC NOTE	FNMA	12/01/04	1.670	50,000			
	DISC NOTE	FNMA	12/01/04	1.670	50,000			
	DISC NOTE	FHLMC	02/28/05	1.940	50,000			
	DISC NOTE	FHLMC	02/28/05	1.940	50,000			
	DISC NOTE	FHLMC	02/28/05	1.940	50,000			
	DISC NOTE	FHLMC	02/28/05	1.940	50,000			
	DISC NOTE	FHLMC	02/28/05	1.940	50,000			
	DISC NOTE	FHLMC	02/28/05	1.940	50,000			

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Bank of East Asia (USA)	01/14/04	1.020	3,095,000.00	07/14/04
Bank of East Asia (USA)	02/11/04	1.060	3,000,000.00	08/11/04
Bank of East Asia (USA)	05/19/04	1.050	6,000,000.00	08/18/04
Omni Bank	05/14/04	1.090	2,000,000.00	08/13/04
Omni Bank	05/20/04	1.110	4,000,000.00	08/20/04
Omni Bank	05/27/04	1.110	2,000,000.00	08/25/04
Omni Bank	06/02/04	1.110	6,000,000.00	09/03/04
Omni Bank	03/17/04	1.050	2,000,000.00	09/15/04
Omni Bank	04/02/04	1.050	2,000,000.00	10/01/04
Omni Bank	05/27/04	1.450	2,000,000.00	11/23/04
<u>ARROYO GRANDE</u>				
Mid-State Bank	01/15/04	1.010	5,000,000.00	07/15/04
Mid-State Bank	02/11/04	1.050	5,000,000.00	08/11/04
Mid-State Bank	03/12/04	1.040	5,000,000.00	09/09/04
Mid-State Bank	04/14/04	1.090	5,000,000.00	10/13/04
Mid-State Bank	05/19/04	1.380	5,000,000.00	11/17/04
Mid-State Bank	06/11/04	1.670	5,000,000.00	12/10/04
<u>BREA</u>				
Jackson Federal Bank	05/19/04	1.040	10,000,000.00	08/18/04
Pacific Western National Bank	02/04/04	1.030	4,000,000.00	08/04/04
<u>CALABASAS</u>				
First Bank of Beverly Hills FSB	03/04/04	1.070	10,000,000.00	09/02/04
First Bank of Beverly Hills FSB	05/06/04	1.230	10,000,000.00	11/04/04
First Bank of Beverly Hills FSB	06/16/04	1.770	10,000,000.00	12/15/04
<u>CAMARILLO</u>				
First California Bank	01/28/04	1.030	2,000,000.00	07/28/04
First California Bank	01/28/04	1.030	4,000,000.00	07/28/04
First California Bank	03/24/04	1.060	6,000,000.00	09/22/04
First California Bank	06/09/04	1.570	2,000,000.00	12/03/04
First California Bank	06/04/04	1.500	2,000,000.00	12/03/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CAMERON PARK</u>				
Western Sierra National Bank	01/14/04	0.990	7,000,000.00	07/14/04
Western Sierra National Bank	02/11/04	1.030	6,000,000.00	08/11/04
<u>CHATSWORTH</u>				
Premier America Credit Union	06/23/04	1.320	10,000,000.00	09/22/04
Premier America Credit Union	05/12/04	1.360	10,000,000.00	11/10/04
<u>CHICO</u>				
Tri Counties Bank	06/18/04	1.370	20,000,000.00	09/16/04
<u>CHULA VISTA</u>				
North Island Federal Credit Union	04/09/04	0.980	5,000,000.00	10/08/04
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	01/29/04	1.030	6,000,000.00	07/29/04
EverTrust Bank	06/10/04	1.320	6,000,000.00	09/10/04
<u>CONCORD</u>				
Bank of the West	04/08/04	0.980	134,000,000.00	07/09/04
Bank of the West	04/29/04	1.030	176,500,000.00	07/30/04
Bank of the West	05/21/04	1.080	242,000,000.00	08/20/04
Bank of the West	06/18/04	1.370	82,000,000.00	09/16/04
<u>DUBLIN</u>				
Operating Engineers FCU	02/11/04	1.030	5,000,000.00	08/11/04
Operating Engineers FCU	04/07/04	0.970	5,000,000.00	10/06/04
Operating Engineers FCU	06/11/04	1.650	10,000,000.00	12/10/04
<u>EL CENTRO</u>				
Valley Independent Bank	04/08/04	1.010	20,000,000.00	07/01/04
Valley Independent Bank	04/16/04	1.030	20,000,000.00	07/16/04
Valley Independent Bank	04/23/04	1.070	32,500,000.00	07/23/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO</u>				
First Coastal Bank NA	01/22/04	1.020	2,000,000.00	07/21/04
First Coastal Bank NA	03/03/04	1.060	2,000,000.00	09/01/04
Hawthorne Savings FSB	04/08/04	0.980	60,000,000.00	07/01/04
Hawthorne Savings FSB	01/07/04	1.080	50,000,000.00	07/07/04
Hawthorne Savings FSB	04/14/04	0.970	35,000,000.00	07/14/04
Hawthorne Savings FSB	02/05/04	1.060	15,000,000.00	08/05/04
Hawthorne Savings FSB	05/20/04	1.110	25,000,000.00	08/18/04
Xerox Federal Credit Union	03/04/04	1.080	20,000,000.00	09/02/04
Xerox Federal Credit Union	03/10/04	1.040	7,000,000.00	09/09/04
Xerox Federal Credit Union	05/20/04	1.400	20,000,000.00	11/17/04
<u>FAIRFIELD</u>				
Westamerica Bank	04/09/04	0.980	60,000,000.00	07/09/04
Westamerica Bank	04/15/04	0.990	30,000,000.00	07/15/04
Westamerica Bank	04/14/04	0.990	35,000,000.00	07/15/04
<u>FRESNO</u>				
United Security Bank	04/21/04	1.150	40,000,000.00	10/20/04
<u>FULLERTON</u>				
Fullerton Community Bank	01/23/04	1.020	8,000,000.00	07/23/04
Fullerton Community Bank	05/19/04	1.390	9,000,000.00	11/17/04
<u>GOLETA</u>				
Pacific Capital Bank	02/13/04	1.050	61,000,000.00	08/13/04
Pacific Capital Bank	04/01/04	1.050	78,000,000.00	10/01/04
Pacific Capital Bank	06/09/04	1.560	85,000,000.00	12/08/04
<u>GRANADA HILLS</u>				
First State Bank of California	03/19/04	1.030	2,000,000.00	09/17/04
First State Bank of California	04/22/04	1.170	3,000,000.00	10/21/04
<u>HAWTHORNE</u>				
Western Federal Credit Union	04/22/04	1.070	30,000,000.00	07/23/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>IRVINE</u>				
Commercial Capital Bank	01/08/04	1.060	10,000,000.00	07/08/04
Commercial Capital Bank	01/29/04	1.010	10,000,000.00	07/29/04
Commercial Capital Bank	04/29/04	1.010	20,000,000.00	07/30/04
Commercial Capital Bank	05/20/04	1.090	20,000,000.00	08/18/04
Commercial Capital Bank	02/19/04	1.010	15,000,000.00	08/19/04
Commercial Capital Bank	02/26/04	1.060	14,000,000.00	08/26/04
Commercial Capital Bank	06/16/04	1.360	10,000,000.00	09/15/04
Commercial Capital Bank	04/15/04	1.090	10,000,000.00	10/14/04
<u>LA JOLLA</u>				
Silvergate Bank	03/12/04	1.060	5,000,000.00	09/10/04
<u>LAKEPORT</u>				
Lake Community Bank	01/14/04	0.990	2,000,000.00	07/14/04
<u>LODI</u>				
Bank of Lodi	03/24/04	1.080	5,000,000.00	09/22/04
Bank of Lodi	06/17/04	1.760	5,000,000.00	12/16/04
Farmers & Merchant Bk Cen CA	06/23/04	1.320	25,000,000.00	09/22/04
Farmers & Merchant Bk Cen CA	04/08/04	1.080	10,000,000.00	10/07/04
Farmers & Merchant Bk Cen CA	06/23/04	1.720	25,000,000.00	12/22/04
<u>LOS ANGELES</u>				
Broadway Federal Bank	01/09/04	1.070	2,500,000.00	07/09/04
Broadway Federal Bank	03/12/04	1.050	3,000,000.00	09/10/04
Cathay Bank	02/18/04	1.030	15,000,000.00	08/18/04
Cathay Bank	03/03/04	1.050	17,000,000.00	09/01/04
Cathay Bank	03/10/04	1.030	30,000,000.00	09/09/04
Cathay Bank	04/08/04	1.100	38,000,000.00	10/07/04
Cathay Bank	05/12/04	1.370	25,000,000.00	11/10/04
Cedars Bank	01/07/04	1.080	5,000,000.00	07/07/04
Cedars Bank	02/20/04	1.040	2,000,000.00	08/20/04
Cedars Bank	03/12/04	1.050	4,500,000.00	09/10/04
Cedars Bank	06/23/04	1.320	5,000,000.00	09/22/04
Center Bank	01/22/04	1.010	5,000,000.00	07/21/04
Center Bank	03/17/04	1.050	40,000,000.00	09/15/04
Center Bank	04/08/04	1.080	10,000,000.00	10/07/04
Center Bank	06/23/04	1.720	5,000,000.00	12/22/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
CHB America Bank	01/15/04	0.990	1,000,000.00	07/15/04
CHB America Bank	04/14/04	1.090	3,300,000.00	07/15/04
CHB America Bank	05/21/04	1.080	4,000,000.00	08/20/04
CHB America Bank	06/02/04	1.110	2,000,000.00	09/01/04
CHB America Bank	03/05/04	1.030	2,000,000.00	09/01/04
CHB America Bank	03/31/04	1.050	3,000,000.00	09/29/04
Eastern International Bank	05/05/04	1.210	900,000.00	11/03/04
Eastern International Bank	06/10/04	1.600	1,000,000.00	12/09/04
Hamni Bank	06/16/04	1.780	20,000,000.00	09/15/04
Hanmi Bank	04/16/04	1.010	25,000,000.00	07/16/04
Hanmi Bank	05/05/05	1.020	25,000,000.00	08/05/04
Hanmi Bank	06/03/04	1.140	25,000,000.00	09/02/04
Hanmi Bank	06/17/04	1.390	25,000,000.00	09/15/04
Mellon First Business Bank	04/09/04	0.980	50,000,000.00	07/09/04
Mellon First Business Bank	06/18/04	1.370	50,000,000.00	09/16/04
Mirae Bank	04/16/04	1.160	4,000,000.00	10/15/04
Nara Bank, NA	04/23/04	1.020	5,000,000.00	07/22/04
Nara Bank, NA	04/23/04	1.020	10,000,000.00	07/22/04
Nara Bank, NA	04/22/04	1.020	10,000,000.00	07/22/04
Nara Bank, NA	02/04/04	1.050	10,000,000.00	08/04/04
Nara Bank, NA	05/13/04	1.100	5,000,000.00	08/12/04
Nara Bank, NA	05/19/04	1.040	5,000,000.00	08/18/04
Nara Bank, NA	06/11/04	1.320	10,000,000.00	09/10/04
Nara Bank, NA	04/08/04	1.080	5,000,000.00	10/07/04
One United Bank	06/09/04	1.290	10,000,000.00	09/08/04
Pacific Union Bank	01/08/04	1.080	10,000,000.00	07/08/04
Pacific Union Bank	04/29/04	1.030	10,000,000.00	07/30/04
Pacific Union Bank	03/04/04	1.070	20,000,000.00	09/02/04
Preferred Bank	05/07/04	1.040	4,000,000.00	08/06/04
Preferred Bank	03/19/04	1.060	31,000,000.00	09/17/04
Sae Han Bank	05/21/04	1.080	2,000,000.00	08/20/04
State Bank of India (California)	01/07/04	1.090	3,000,000.00	07/07/04
State Bank of India (California)	05/20/04	1.440	2,000,000.00	11/18/04
Wilshire State Bank	02/05/04	1.060	8,000,000.00	07/30/04
Wilshire State Bank	05/13/04	1.100	8,000,000.00	08/12/04
Wilshire State Bank	02/25/04	1.060	7,000,000.00	08/25/04
Wilshire State Bank	03/05/04	1.070	3,000,000.00	09/03/04
Wilshire State Bank	05/28/04	1.110	12,000,000.00	09/03/04
Wilshire State Bank	03/19/04	1.050	8,000,000.00	09/17/04
Wilshire State Bank	04/09/04	1.080	7,000,000.00	10/08/04
Wilshire State Bank	06/17/04	1.480	12,000,000.00	10/08/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MERCED</u>				
County Bank	04/16/04	1.010	10,000,000.00	07/16/04
County Bank	06/02/04	1.120	5,000,000.00	09/03/04
County Bank	03/10/04	1.040	10,000,000.00	09/09/04
<u>MONTEREY PARK</u>				
Trust Bank FSB	12/19/03	1.050	2,000,000.00	07/01/04
Trust Bank FSB	01/07/04	1.080	3,000,000.00	07/07/04
Trust Bank FSB	04/01/04	1.050	3,000,000.00	10/01/04
<u>NEWPORT BEACH</u>				
Orange County Business Bank	06/23/04	1.320	4,000,000.00	09/22/04
<u>NORTH HIGHLANDS</u>				
Safe Credit Union	04/16/04	1.000	5,000,000.00	07/16/04
Safe Credit Union	05/14/04	1.090	20,000,000.00	08/13/04
<u>OAKDALE</u>				
Oak Valley Community Bank	04/16/04	1.000	2,500,000.00	07/16/04
Oak Valley Community Bank	03/18/04	1.060	3,500,000.00	09/16/04
<u>OAKLAND</u>				
Metropolitan Bank	01/23/04	1.010	1,000,000.00	07/23/04
Metropolitan Bank	04/28/04	1.010	500,000.00	07/29/04
Metropolitan Bank	04/28/04	1.010	1,000,000.00	07/29/04
Metropolitan Bank	02/26/04	1.060	1,000,000.00	08/26/04
Metropolitan Bank	03/24/04	1.050	2,000,000.00	09/22/04
Metropolitan Bank	06/03/04	1.450	500,000.00	12/02/04
Metropolitan Bank	06/03/04	1.450	1,000,000.00	12/02/04
<u>ONTARIO</u>				
Citizens Business Bank	02/06/04	1.060	30,000,000.00	08/06/04
Citizens Business Bank	06/04/04	1.220	25,000,000.00	09/03/04
Citizens Business Bank	03/24/04	1.050	30,000,000.00	09/22/04
Citizens Business Bank	04/02/04	1.050	25,000,000.00	10/01/04
Citizens Business Bank	05/20/04	1.420	30,000,000.00	11/18/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PALO ALTO</u>				
Bank of Petaluma	02/19/04	1.040	3,500,000.00	08/19/04
Bank of Petaluma	03/11/04	1.050	12,000,000.00	09/09/04
Bank of Santa Clara	02/19/04	1.040	20,000,000.00	08/19/04
Coast Commercial Bank	01/14/04	1.030	5,000,000.00	07/14/04
Coast Commercial Bank	02/19/04	1.050	20,000,000.00	08/19/04
Cupertino National Bank	01/14/04	1.020	10,000,000.00	07/14/04
Cupertino National Bank	03/11/04	1.050	10,000,000.00	09/09/04
Mid-Peninsula Bank	04/28/04	1.010	95,000,000.00	07/29/04
Mid-Peninsula Bank	02/19/04	1.030	5,000,000.00	08/19/04
Mid-Peninsula Bank	05/21/04	1.080	49,000,000.00	08/20/04
Mid-Peninsula Bank	03/11/04	1.040	10,000,000.00	09/09/04
Mt. Diablo National Bank	03/11/04	1.050	10,000,000.00	09/09/04
Peninsula Bank of Commerce	02/19/04	1.030	15,000,000.00	08/19/04
<u>PALOS VERDES ESTATES</u>				
Malaga Bank	02/20/04	1.020	10,000,000.00	08/20/04
Malaga Bank	03/05/04	1.050	4,000,000.00	09/03/04
Malaga Bank	05/13/04	1.370	7,000,000.00	11/10/04
Malaga Bank	06/16/04	1.750	9,000,000.00	12/15/04
<u>PASADENA</u>				
Community Bank	01/09/04	1.070	10,000,000.00	07/09/04
Community Bank	03/17/04	1.050	10,000,000.00	09/15/04
Community Bank	04/08/04	1.080	10,000,000.00	10/07/04
Community Bank	04/14/04	1.090	15,000,000.00	10/13/04
Community Bank	05/06/04	1.230	15,000,000.00	11/04/04
Community Bank	06/16/04	1.770	10,000,000.00	12/15/04
Wescom Credit Union	04/28/04	1.030	25,000,000.00	07/29/04
Wescom Credit Union	05/19/04	1.060	10,000,000.00	08/18/04
Wescom Credit Union	03/24/04	1.070	25,000,000.00	09/22/04
<u>PLACERVILLE</u>				
El Dorado Savings Bank	04/30/04	1.560	5,000,000.00	04/29/05
El Dorado Savings Bank	06/04/04	1.920	20,000,000.00	06/03/05
<u>PLEASANTON</u>				
Valley Community Bank	03/19/04	1.070	6,000,000.00	09/17/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>POMONA</u>				
PFF Bank and Trust	02/27/04	1.070	8,000,000.00	08/27/04
PFF Bank and Trust	06/09/04	1.560	20,000,000.00	12/08/04
<u>PORTERVILLE</u>				
Bank of the Sierra	04/22/04	1.170	10,000,000.00	10/21/04
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	02/04/04	1.030	25,000,000.00	08/04/04
La Jolla Bank, FSB	02/13/04	1.030	15,000,000.00	08/13/04
La Jolla Bank, FSB	05/20/04	1.090	25,000,000.00	08/18/04
La Jolla Bank, FSB	06/03/04	1.110	10,000,000.00	09/02/04
La Jolla Bank, FSB	03/05/04	1.050	10,000,000.00	09/02/04
La Jolla Bank, FSB	06/24/04	1.350	5,000,000.00	09/23/04
La Jolla Bank, FSB	06/17/04	1.720	10,000,000.00	12/16/04
<u>REDDING</u>				
North Valley Bank	06/11/04	1.670	3,000,000.00	12/10/04
<u>REDWOOD CITY</u>				
Provident Central Credit Union	04/29/04	1.210	20,000,000.00	10/28/04
Provident Central Credit Union	06/03/04	1.430	20,000,000.00	12/02/04
<u>ROCKLIN</u>				
Five Star Bank	01/28/04	1.000	2,000,000.00	07/28/04
Five Star Bank	03/31/04	1.030	2,000,000.00	09/29/04
<u>RICHMOND</u>				
Mechanics Bank	07/09/03	1.110	10,000,000.00	07/08/04
Mechanics Bank	08/08/03	1.370	10,000,000.00	08/04/04
Mechanics Bank	09/12/03	1.290	10,000,000.00	09/10/04
Mechanics Bank	10/15/03	1.260	10,000,000.00	10/15/04
Mechanics Bank	10/31/03	1.300	10,000,000.00	10/29/04
Mechanics Bank	11/07/03	1.380	10,000,000.00	11/05/04
Mechanics Bank	03/03/04	1.260	10,000,000.00	03/03/05
Mechanics Bank	04/01/04	1.260	10,000,000.00	04/01/05

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND (continued)</u>				
Mechanics Bank	04/21/04	1.450	10,000,000.00	04/21/05
Mechanics Bank	06/09/04	1.960	10,000,000.00	06/09/05
<u>RIVERSIDE</u>				
Provident Savings Bank	03/25/04	1.050	25,000,000.00	09/23/04
<u>SACRAMENTO</u>				
American River Bank	01/09/04	1.050	1,000,000.00	07/09/04
American River Bank	01/29/04	1.010	1,500,000.00	07/29/04
American River Bank	02/27/04	1.050	2,000,000.00	08/27/04
American River Bank	03/19/04	1.030	1,250,000.00	09/17/04
American River Bank	03/25/04	1.030	2,000,000.00	09/23/04
American River Bank	04/07/04	0.970	1,500,000.00	10/06/04
American River Bank	06/18/04	1.720	1,000,000.00	12/16/04
American River Bank	06/17/04	1.720	1,250,000.00	12/16/04
Bank of Sacramento	02/11/04	1.060	1,500,000.00	08/11/04
Bank of Sacramento	03/03/04	1.060	2,000,000.00	09/01/04
Bank of Sacramento	06/18/04	1.740	2,000,000.00	12/17/04
Merchants National Bank	01/22/04	1.010	2,000,000.00	07/21/04
Merchants National Bank	04/14/04	1.090	2,000,000.00	10/13/04
River City Bank	04/30/04	1.030	3,000,000.00	07/30/04
River City Bank	05/27/04	1.120	2,000,000.00	08/25/04
River City Bank	04/07/04	1.000	2,000,000.00	10/06/04
U.S. Bank	01/08/04	1.090	100,000,000.00	07/08/04
U.S. Bank	02/04/04	1.050	25,000,000.00	08/04/04
U.S. Bank	02/11/04	1.050	50,000,000.00	08/11/04
U.S. Bank	02/20/04	1.040	50,000,000.00	08/20/04
Union Bank of California	04/16/04	1.000	175,000,000.00	07/16/04
Union Bank of California	05/05/04	1.010	150,000,000.00	08/05/04
Union Bank of California	06/18/04	1.370	150,000,000.00	09/16/04
<u>SAN DIEGO</u>				
First Future Credit Union	02/27/04	1.070	5,000,000.00	08/27/04
First Future Credit Union	06/02/04	1.410	15,000,000.00	09/03/04
First Future Credit Union	06/16/04	1.380	8,000,000.00	09/15/04
First United Bank	02/13/04	1.060	1,000,000.00	08/13/04
First United Bank	04/15/04	1.120	2,000,000.00	10/14/04
Mission Federal Credit Union	01/15/04	1.020	10,000,000.00	07/15/04
Mission Federal Credit Union	03/03/04	1.060	10,000,000.00	09/01/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN DIEGO (continued)</u>				
Neighborhood National Bank	02/20/04	1.020	2,000,000.00	08/20/04
<u>SAN FRANCISCO</u>				
America California Bank	01/08/04	1.090	4,000,000.00	07/08/04
America California Bank	03/05/04	1.080	2,000,000.00	09/03/04
Citibank (West) FSB	01/08/04	1.108	150,000,000.00	07/08/04
Citibank (West) FSB	01/15/04	1.050	100,000,000.00	07/15/04
Citibank (West) FSB	01/22/04	1.050	100,000,000.00	07/21/04
Citibank (West) FSB	01/28/04	1.050	25,000,000.00	07/28/04
Oceanic Bank	09/12/03	1.260	4,000,000.00	09/10/04
Trans Pacific National Bank	02/05/04	1.070	1,000,000.00	08/05/04
Trans Pacific National Bank	03/25/04	1.060	1,000,000.00	09/23/04
Trans Pacific National Bank	06/23/04	1.730	1,000,000.00	12/22/04
United Commercial Bank	04/09/04	0.990	55,000,000.00	07/09/04
United Commercial Bank	01/14/04	1.020	50,000,000.00	07/14/04
United Commercial Bank	01/28/04	1.030	40,000,000.00	07/28/04
United Commercial Bank	05/27/04	1.120	20,000,000.00	08/25/04
United Commercial Bank	03/03/04	1.060	50,000,000.00	09/01/04
United Commercial Bank	06/04/04	1.230	25,000,000.00	09/03/04
United Commercial Bank	06/11/04	1.330	25,000,000.00	09/10/04
United Commercial Bank	03/19/04	1.060	65,000,000.00	09/17/04
United Commercial Bank	04/08/04	1.090	40,000,000.00	10/07/04
<u>SAN JOSE</u>				
Comerica Bank of California	04/08/04	1.000	25,000,000.00	07/01/04
Heritage Bank of Commerce	02/11/04	1.060	2,000,000.00	08/11/04
Heritage Bank of Commerce	02/11/04	1.060	2,000,000.00	08/11/04
Meriwest Credit Union	01/22/04	1.040	5,000,000.00	07/21/04
Meriwest Credit Union	03/17/04	1.080	5,000,000.00	09/15/04
Meriwest Credit Union	04/14/04	1.100	10,000,000.00	10/13/04
Santa Clara Co. Fed. C.U.	02/06/04	1.080	10,000,000.00	08/06/04
Santa Clara Co. Fed. C.U.	05/07/04	1.000	5,000,000.00	11/05/04
<u>SAN LUIS OBISPO</u>				
First Bank Of San Luis Obispo	02/11/04	1.060	6,000,000.00	08/11/04
First Bank Of San Luis Obispo	03/17/04	1.060	7,000,000.00	09/15/04
First Bank Of San Luis Obispo	03/26/04	1.050	5,000,000.00	09/24/04
First Bank Of San Luis Obispo	06/04/04	1.500	4,500,000.00	12/03/04
Mission Community Bank	03/04/04	1.080	1,000,000.00	09/02/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN LUIS OBISPO (continued)</u>				
Mission Community Bank	04/07/04	0.990	2,500,000.00	10/06/04
Mission Community Bank	04/28/04	1.220	2,500,000.00	10/27/04
Mission Community Bank	06/10/04	1.600	1,000,000.00	12/09/04
San Luis Trust Bank	04/21/04	1.110	1,700,000.00	10/20/04
<u>SAN MARINO</u>				
East West Federal Bank	01/09/04	1.070	42,000,000.00	07/09/04
East West Federal Bank	02/06/04	1.060	35,000,000.00	08/06/04
East West Federal Bank	05/20/04	1.110	38,000,000.00	08/18/04
East West Federal Bank	03/12/04	1.050	35,000,000.00	09/10/04
East West Federal Bank	06/10/04	1.320	50,000,000.00	09/10/04
<u>SANTA ROSA</u>				
National Bank of the Redwoods	01/22/04	1.010	10,000,000.00	07/21/04
National Bank of the Redwoods	02/11/04	1.050	5,000,000.00	08/11/04
National Bank of the Redwoods	04/29/04	1.210	5,000,000.00	10/28/04
<u>SANTA MARIA</u>				
Hacienda Bank	06/09/04	1.270	1,000,000.00	09/08/04
<u>SONORA</u>				
Central California Bank	03/26/04	1.040	5,000,000.00	09/24/04
<u>STOCKTON</u>				
Pacific State Bank	01/08/04	1.090	1,000,000.00	07/08/04
Pacific State Bank	04/07/04	0.990	1,000,000.00	10/06/04
Union Safe Deposit Bank	04/16/04	1.010	10,000,000.00	07/16/04
Union Safe Deposit Bank	04/23/04	1.050	15,000,000.00	07/23/04
Union Safe Deposit Bank	05/06/04	1.070	15,000,000.00	08/05/04
Union Safe Deposit Bank	05/14/04	1.100	15,000,000.00	08/13/04
Union Safe Deposit Bank	06/03/04	1.140	15,000,000.00	09/02/04
Union Safe Deposit Bank	06/10/04	1.330	10,000,000.00	09/10/04
Washington Mutual Bank	01/22/04	1.010	75,000,000.00	07/21/04
Washington Mutual Bank	02/20/04	1.040	60,000,000.00	08/20/04
Washington Mutual Bank	06/16/04	1.780	45,000,000.00	12/15/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>TORRANCE</u>				
China Trust Bank (USA)	04/16/04	1.010	40,000,000.00	07/16/04
China Trust Bank (USA)	04/23/04	1.050	30,000,000.00	07/23/04
China Trust Bank (USA)	05/14/04	1.100	20,000,000.00	08/13/04
China Trust Bank (USA)	06/11/04	1.330	35,000,000.00	09/10/04
<u>TRACY</u>				
Service 1st Bank	06/17/04	1.750	2,000,000.00	12/16/04
<u>TUSTIN</u>				
Sunwest Bank	04/16/04	0.980	6,000,000.00	07/16/04
Sunwest Bank	05/12/04	1.080	7,800,000.00	08/12/04
Sunwest Bank	06/09/04	1.240	1,000,000.00	09/08/04
<u>VACAVILLE</u>				
Travis Credit Union	06/02/04	1.410	40,000,000.00	12/01/04
<u>WHITTIER</u>				
Quaker City Bank	01/14/04	1.010	24,000,000.00	07/14/04
Quaker City Bank	03/31/04	1.050	16,000,000.00	09/29/04
Quaker City Bank	06/04/04	1.490	25,000,000.00	12/03/04
TOTAL TIME DEPOSITS JUNE 2004			5,796,795,000.00	

BANK DEMAND DEPOSITS

June 2004

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,682,564	\$ 3,298,155
2	1,069,852	2,646,661
3	1,591,820	2,728,729
4	1,321,066	3,038,099
5	1,321,066	3,038,099
6	1,321,066	3,038,099
7	1,283,106	2,872,696
8	1,049,448	2,462,660
9	1,232,822	2,255,395
10	1,358,855	2,167,626
11	1,371,445	2,887,553
12	1,371,445	2,887,553
13	1,371,445	2,887,553
14	1,422,280	2,757,482
15	1,986,842	2,659,917
16	1,496,590	2,215,500
17	1,929,725	2,776,445
18	1,967,887	2,565,188
19	1,967,887	2,565,188
20	1,967,887	2,565,188
21	1,203,313	2,259,457
22	1,029,209	2,158,126
23	1,176,358	2,192,856
24	1,236,510	2,471,016
25	1,059,126	2,906,987
26	1,059,126	2,906,987
27	1,059,126	2,906,987
28	1,047,375	2,649,523
29	1,006,389	2,566,191
30	1,256,652	3,198,940
<hr/>		
AVERAGE DOLLAR DAYS	\$ 1,373,943	<u>a/</u>

a/ The prescribed bank balance for June was \$1,497,728. This consisted of \$1,294,415 in compensating balances for services, balances for uncollected funds of \$201,792 and an adjustment (+) of \$1,521 for June delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1660

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on June 16, 2004, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 1,294,415,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	06/14/04	06/18/04	\$ (6,301,600,000)	\$ 53,434,105,000	\$ 5,612,295,000	\$ 59,046,400,000
(2)	06/21/04	06/25/04	\$ (459,400,000)	\$ 52,974,705,000	\$ 5,612,295,000	\$ 58,587,000,000
(3)	06/28/04	07/02/04	\$ (2,352,000,000)	\$ 50,622,705,000	\$ 5,612,295,000	\$ 56,235,000,000
(4)	07/05/04	07/09/04	\$ (673,700,000)	\$ 49,949,005,000	\$ 5,612,295,000	\$ 55,561,300,000
(5)	07/12/04	07/16/04	\$ 718,000,000	\$ 50,667,005,000	\$ 5,612,295,000	\$ 56,279,300,000
(6)	07/19/04	07/23/04	\$ (295,200,000)	\$ 50,371,805,000	\$ 5,612,295,000	\$ 55,984,100,000
(7)	07/26/04	07/30/04	\$ (838,400,000)	\$ 49,533,405,000	\$ 5,612,295,000	\$ 55,145,700,000
(8)	08/02/04	08/06/04	\$ (111,400,000)	\$ 49,422,005,000	\$ 5,612,295,000	\$ 55,034,300,000
(9)	08/09/04	08/13/04	\$ 397,000,000	\$ 49,819,005,000	\$ 5,612,295,000	\$ 55,431,300,000
(10)	08/16/04	08/20/04	\$ 553,100,000	\$ 50,372,105,000	\$ 5,612,295,000	\$ 55,984,400,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 1,294,415,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO and SCO
Chairperson

Member

Dated: June 16, 2004
* Government Code

Member